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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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	Martin Bradley Woll #

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.

Ellyn M. Nettleton

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

Subscribed and sworn to before me this 6TH day of NOVEMBER, 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

B Evans
BRENDA J. EVANS.

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	21,061,373,311		21,061,373,311	18,134,459,419
2.	Stocks:				
	2.1 Preferred stocks	890,764,036		890,764,036	802,140,384
	2.2 Common stocks	292,770,313	4,248,729	288,521,584	162,438,883
3.	Mortgage loans on real estate:				
	3.1 First liens	1,821,564,802		1,821,564,802	1,426,559,180
	3.2 Other than first liens	303,163,937		303,163,937	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)	96,734,422		96,734,422	
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 317,313,555), cash equivalents ($ 550,548,209) and short-term investments ($ 2,966,577,329)	3,834,439,093		3,834,439,093	3,859,773,442
6.	Contract loans (including $ premium notes)	346,492,156	531	346,491,625	351,918,919
7.	Derivatives	531,176,531		531,176,531	575,141,170
8.	Other invested assets	1,556,199,280	17,478,627	1,538,720,653	1,493,228,593
9.	Receivables for securities	277,602,059		277,602,059	127,334,401
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	29,482,154		29,482,154	16,129,321
12.	Subtotals, cash and invested assets (Lines 1 to 11)	31,041,762,094	21,727,887	31,020,034,207	27,244,066,090
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	618,499,698	43,475	618,456,223	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	16,416,173	1,006,153	15,410,020	16,753,352
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,480,801		3,480,801	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	23,330,772		23,330,772	
18.2	Net deferred tax asset	260,523,043		260,523,043	176,588,537
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	17,893		17,893	71,572
21.	Furniture and equipment, including health care delivery assets ($)	1,369,982	1,369,982		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	152,910,153		152,910,153	185,276,500
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	204,200,682	24,500,712	179,699,970	250,172,183
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	32,323,309,586	48,648,209	32,274,661,377	28,363,054,818
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,153,083,256		18,153,083,256	17,727,809,937
28.	Total (Lines 26 and 27)	50,476,392,842	48,648,209	50,427,744,633	46,090,864,755
	DETAILS OF WRITE-INS				
1101.	Mortgage escrow funds	29,482,154		29,482,154	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)	29,482,154		29,482,154	16,129,321
2501.	Admitted disallowed IMR	134,067,531		134,067,531	140,735,418
2502.	Miscellaneous receivables and other assets	29,847,574	13,478,241	16,369,333	16,684,564
2503.	Accounts receivable fee and other income	16,254,988		16,254,988	16,616,176
2598.	Summary of remaining write-ins for Line 25 from overflow page	24,030,589	11,022,471	13,008,118	76,136,025
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	204,200,682	24,500,712	179,699,970	250,172,183

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 24,579,359,517 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	24,579,359,517	21,040,252,678
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	2,451,903,995	1,979,496,813
4. Contract claims:		
4.1 Life	28,458,443	32,706,438
4.2 Accident and health	29,454	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	1,201,121	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 $ 1,311,806 assumed and $ 16,010,289 ceded	17,322,095	147,653,380
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts $ 34,854,974 , accident and health $ .... and deposit-type contract funds $	34,854,974	38,163,759
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	29,552,242	29,467,602
13. Transfers to Separate Accounts due or accrued (net) (including $ (51,363,938) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(236,462,596)	(195,531,052)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,641,900	3,385,565
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		81,263,341
15.2 Net deferred tax liability		
16. Unearned investment income	30,229,681	41,048,308
17. Amounts withheld or retained by reporting entity as agent or trustee	1,035,208	1,599,932
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	63,878,149	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	377,345,230	282,462,413
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	254,569,086	260,713,133
24.04 Payable to parent, subsidiaries and affiliates	107,202,216	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	55,029,051	106,268,764
24.08 Derivatives	398,707,241	435,849,806
24.09 Payable for securities	1,217,495,873	1,122,768,651
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	103,191,008	98,379,923
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	29,517,549,101	25,800,807,656
27. From Separate Accounts Statement	18,153,081,944	17,727,808,662
28. Total liabilities (Lines 26 and 27)	47,670,631,045	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	134,067,531	140,735,418
35. Unassigned funds (surplus)	635,475,913	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 $ 1,312 in Separate Accounts Statement)	2,750,676,588	2,555,811,437
38. Totals of Lines 29, 30 and 37	2,757,113,588	2,562,248,437
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	50,427,744,633	46,090,864,755
DETAILS OF WRITE-INS		
2501. Derivative collateral payable	46,734,370	64,282,370
2502. Escheatment liabilities	4,432,557	2,222,264
2503. Mortgage escrow funds	29,482,154	16,129,321
2598. Summary of remaining write-ins for Line 25 from overflow page	22,541,927	15,745,968
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	103,191,008	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	134,067,531	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)	134,067,531	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	5,387,498,334	3,155,362,838	5,446,324,923
2.	Considerations for supplementary contracts with life contingencies	19,051,850	29,211,802	33,719,460
3.	Net investment income	1,292,514,153	726,954,037	1,242,007,279
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,074,663)	1,693,971	1,786,910
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	77,039,152	76,540,991	103,236,900
7.	Reserve adjustments on reinsurance ceded	(805,433,418)	(704,479,136)	(964,496,805)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	249,505,910	236,582,707	312,625,008
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(47,816,526)	(153,944,546)	(262,607,129)
9.	Totals (Lines 1 to 8.3)	6,171,284,792	3,367,922,664	5,912,596,546
10.	Death benefits	96,161,941	109,904,331	131,919,058
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	295,168,126	293,083,184	381,780,429
13.	Disability benefits and benefits under accident and health contracts		28,404	51,061
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,478,006,045	1,495,383,873	2,039,160,950
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	31,308,747	33,896,597	53,499,149
18.	Payments on supplementary contracts with life contingencies	32,408,483	33,711,975	43,820,284
19.	Increase in aggregate reserves for life and accident and health contracts	3,539,106,840	1,821,632,796	3,734,432,482
20.	Totals (Lines 10 to 19)	6,472,160,182	3,787,641,160	6,384,663,413
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	149,565,671	156,712,654	115,453,373
22.	Commissions and expense allowances on reinsurance assumed	89,928	87,163	116,208
23.	General insurance expenses and fraternal expenses	255,384,084	219,753,294	296,677,888
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,119,562	7,409,962	6,902,781
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(892,116,622)	(695,117,633)	(983,184,173)
27.	Aggregate write-ins for deductions	(161,690,760)	(216,197,238)	(229,553,405)
28.	Totals (Lines 20 to 27)	5,840,512,045	3,260,289,362	5,591,076,085
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	330,772,747	107,633,302	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)	330,772,747	107,633,302	321,520,461
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	158,935,664	60,602,547	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)	171,837,083	47,030,755	137,769,023
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,486,806) (excluding taxes of $ 1,486,806 transferred to the IMR)	9,776,224	(7,039,060)	7,206,676
35.	Net income (Line 33 plus Line 34)	181,613,307	39,991,695	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)	181,613,307	39,991,695	144,975,699
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,303,262	22,843,037	(5,074,160)	42,835,087
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,858,298)	(162,661)	4,620,858
40.	Change in net deferred income tax	87,237,768	52,562,849	141,057,090
41.	Change in nonadmitted assets	(2,989,485)	(6,571,236)	(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	(94,882,817)	(83,084,649)	(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	37	8	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	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	4,901,602	20,402,421	17,625,707
54.	Net change in capital and surplus for the year (Lines 37 through 53)	194,865,151	133,064,267	317,601,852
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,757,113,588	2,377,710,852	2,562,248,437
	DETAILS OF WRITE-INS			
08.301.	Investment income on reinsurance deposit asset	(176,996,500)	(244,898,662)	(261,142,243)
08.302.	Miscellaneous income (including revenue sharing and surrender charges)	53,042,643	45,658,591	62,955,336
08.303.	Reinsurance experience refund	76,137,331	45,295,525	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)	(47,816,526)	(153,944,546)	(262,607,129)
2701.	Investment expense on funds withheld	(44,730,108)	(216,401,720)	(180,512,646)
2702.	Hedging program agreement	(117,189,366)		(49,422,500)
2703.	Fines and penalties of regulatory authorities	245,316	50	120,464
2798.	Summary of remaining write-ins for Line 27 from overflow page	(16,602)	204,432	261,278
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(161,690,760)	(216,197,238)	(229,553,405)
5301.	Investment expense on funds withheld - unrealized	6,021,062	16,009,347	7,939,633
5302.	Reinsurance adjustment	(1,119,460)	612,611	5,905,611
5303.	Prior period adjustment net of tax		3,780,463	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)	4,901,602	20,402,421	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	5,593,492,869	3,391,622,312	5,753,440,166
2.	Net investment income	1,171,762,561	829,705,673	1,258,846,899
3.	Miscellaneous income	380,042,606	282,884,121	258,967,632
4.	Total (Lines 1 to 3)	7,145,298,036	4,504,212,106	7,271,254,697
5.	Benefit and loss related payments	3,860,253,953	2,751,988,276	3,610,705,673
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(851,185,078)	(640,651,343)	(901,198,495)
7.	Commissions, expenses paid and aggregate write-ins for deductions	270,182,492	391,305,791	361,427,630
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (1,486,806) tax on capital gains (losses)	262,042,971	99,506,382	108,685,027
10.	Total (Lines 5 through 9)	3,541,294,338	2,602,149,106	3,179,619,835
11.	Net cash from operations (Line 4 minus Line 10)	3,604,003,698	1,902,063,000	4,091,634,862
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,302,950,145	853,703,928	877,630,071
	12.2 Stocks	49,947,648	316,561,416	875,522,537
	12.3 Mortgage loans	188,145,814	53,009,756	175,963,168
	12.4 Real estate			
	12.5 Other invested assets	63,906,859	15,850,342	139,135,084
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds		205,304,379	129,188,719
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,604,950,466	1,444,429,821	2,197,439,579
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,312,966,178	2,522,015,771	4,861,590,361
	13.2 Stocks	222,750,179	222,867,460	354,704,302
	13.3 Mortgage loans	583,083,371	263,593,198	500,124,460
	13.4 Real estate	97,139,422		
	13.5 Other invested assets	97,690,717	362,236,355	345,015,324
	13.6 Miscellaneous applications	262,027,304	170,391,433	190,874,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,575,657,171	3,541,104,217	6,252,308,714
14.	Net increase (or decrease) in contract loans and premium notes	(5,526,309)	(6,474,674)	(1,731,951)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,965,180,396)	(2,090,199,722)	(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	115,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	472,407,182	463,574,621	416,536,297
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(136,564,833)	(8,822,729)	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)	335,842,349	569,751,892	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)	(25,334,349)	381,615,170	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)	3,834,439,093	3,523,290,975	3,859,773,442

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

20.0001.	Exchanges and transfers of invested asset	42,329,070	44,236,881	707,034,844
20.0002.	Capitalized interest	20,875,156	7,905,250	29,254,881
20.0003.	Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	519,940,827	704,479,136	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	15,870,852	15,381,569	24,249,061
2. Group life	(16,143,177)	(3,463,424)	(2,938,636)
3. Individual annuities	5,639,915,684	3,322,324,295	5,657,831,665
4. Group annuities	100,564,499	92,100,262	124,564,908
5. Accident & health		19,432	46,410
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	5,740,207,858	3,426,362,134	5,803,753,408
9. Deposit-type contracts	750,026,986	475,028,290	475,028,290
10. Total (Lines 8 and 9)	6,490,234,844	3,901,390,424	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	$ 181,613,307	$ 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	$ 181,613,307	$ 144,975,699
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,757,113,588	$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	$2,757,113,588	$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	$ 5,992,435
2. 12 Months or Longer	98,567,357
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 673,454,919
2. 12 Months or Longer	1,404,717,672

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Open - No Maturity	$ —	$ —	$ 26,285,337
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	106,725,000	—
4. > 1 Week to 1 Month	—	—	154,626,908
5. > 1 Month to 3 Months	370,000,000	97,752,985	3,817,305
6. > 3 Months to 1 Year	—	332,843,905	693,985,479
7. > 1 Year	—	—	—
b. Ending Balance			
1. Open - No Maturity	$ —	$ —	$ 26,285,337
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	106,725,000	—
4. > 1 Week to 1 Month	—	—	154,626,908
5. > 1 Month to 3 Months	370,000,000	97,752,985	3,817,305
6. > 3 Months to 1 Year	—	332,843,905	693,985,479
7. > 1 Year	—	—	—

(4) None

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$ 400,847,000	$ 659,463,000	$1,036,269,303
b. Ending Balance			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$ 400,847,000	$ 659,463,000	$1,036,269,303

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	$ —	$ 449,464,362	$ 426,314,347	$ 2,442,583
b. Bonds - FV	—	562,797,303	469,782,000	3,190,000
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	$ —	$ 449,464,362	$ 426,314,347	$ 2,442,583
q. Total Assets - FV	$ —	$ 562,797,303	$ 469,782,000	$ 3,190,000

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a. Bonds - BACV	$ 493,737	$ —	$ —	$ —
b. Bonds - FV	500,000	—	—	—
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	$ 493,737	$ —	$ —	$ —
q. Total Assets - FV	$ 500,000	$ —	$ —	$ —

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	400,847,000	659,463,000	1,036,269,303
b. Ending Balance			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	400,847,000	659,463,000	1,036,269,303

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	—	562,797,303	469,782,000	3,190,000
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)	$ —	$ 562,797,303	$ 469,782,000	$ 3,190,000

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	500,000	—	—	—
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)	$ 500,000	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ —
b. 30 Days or Less	2,000,000
c. 31 to 90 Days	151,000,000
d. > 90 Days	883,269,303

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

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
1. Open - No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	25,840,000	—
5. > 1 Month to 3 Months	460,200,000	245,000,000	245,000,000
6. > 3 Months to 1 Year	1,046,707,323	1,236,067,323	1,261,907,323
7. > 1 Year	—	—	—

b. Ending Balance

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
1. Open - No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	25,840,000	—
5. > 1 Month to 3 Months	460,200,000	245,000,000	245,000,000
6. > 3 Months to 1 Year	1,046,707,323	1,236,067,323	1,261,907,323
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	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount	$ 1,524,363,851	$ 1,526,670,898	$ 1,530,024,419
b. Ending Balance	1,524,363,851	1,526,670,898	1,530,024,419

(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	$1,530,024,419	$ —	$ —	$ —
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)	$1,530,024,419	$ —	$ —	$ —

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	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,524,363,851	1,526,670,898	1,530,024,419
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,524,363,851	1,526,670,898	1,530,024,419
3. Securities (BACV)	—	—	—
4. Nonadmitted Subset (BACV)	—	—	—

(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. During the nine months ended September 30, 2024, the Company recognized credit related impairments of $1,448,405 on three residual tranche securities. The fair value of the securities was determined by a third-party pricing vendor by calculating the present value of expected future cash flows.

Note 7 Investment Income

No significant change

NOTES TO THE FINANCIAL STATEMENTS

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

Note 9 Income Taxes

No significant change

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

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

On September 26, 2024, the Company contributed $7,000,000 in cash to its wholly owned subsidiary, Delaware Life and Annuity Company ("DLAC").

The Company has a reciprocal demand loan agreement with its wholly-owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). During the nine months ended September 30, 2024, the Company made draws relating to this agreement totaling $256,000,000 and made repayments of $203,000,000 to DLIH 2016-1. As of September 30, 2024, the Company owed $105,000,000 to DLIH 2016-1 related to this agreement.

The Company has a reciprocal demand loan agreement with an affiliate, Clear Spring Life and Annuity Company ("CSLAC"). In July 2024, the Company made a draw relating to this agreement totaling $100,000,000, and in August 2024, the Company fully repaid the amount borrowed. As of September 30, 2024, there is no outstanding amount owed under 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. In January 2024, the Company received cash of $49,422,500 in settlement of the prior year receivable from DLIH 2016-1 related to this agreement. The net impact of service fees and liability option impact during the nine months ended September 30, 2024 was $117,189,366. During the nine months ended September 30, 2024, the Company received cash of $97,034,428 in settlement of current year invoices related to this agreement, and as of September 30, 2024, the Company had a receivable from DLIH 2016-1 of $20,154,938.

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 nine months ended September 30, 2024, CSHIC borrowed an additional $340,000,000 from the Company and made repayments of $230,000,000. As of September 30, 2024, the Company holds a short-term investment of $170,000,000, which reflects the outstanding balance of the demand promissory note.

During the nine months ended September 30, 2024, the Company had $255,000,000 of acquisitions of short-term investments and cash equivalents in Wright STF III, LLC, an affiliate, offset by $217,000,000 of proceeds from maturities.

On January 11, 2024, the Company received $6,700,000 in cash from 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 $2,121,466,376 as of September 30, 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	5,000,000	5,000,000	—
(c) Activity Stock	86,710,000	86,710,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 91,710,000	$ 91,710,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$2,121,466,376	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	5,000,000	—	—	—	—	5,000,000

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,562,607,639	$ 2,658,669,914	$ 2,038,000,000
2. Current Year General Account Total Collateral Pledged	2,562,607,639	2,658,669,914	2,038,000,000
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)	$ 2,562,607,639	$2,658,669,914	$ 2,038,000,000
2. Current Year General Account Maximum Collateral Pledged	2,562,607,639	2,658,669,914	2,038,000,000
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	2,038,000,000	2,038,000,000	—	1,958,827,139
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,038,000,000	$2,038,000,000	$ —	$ 1,958,827,139
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	2,038,000,000	2,038,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 2,038,000,000	$ 2,038,000,000	$ —

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

NOTES TO THE FINANCIAL STATEMENTS

F. 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.

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 September 30, 2024:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Total
a. Assets at fair value					
Preferred Stocks					
Industrial and miscellaneous	$ —	$ 28,062,502	$ —	$ —	$ 28,062,502
Total Preferred Stocks	$ —	$ 28,062,502	$ —	$ —	$ 28,062,502
Common Stocks (a)					
Industrial and miscellaneous	15,589,737	—	28,711,970	3,319,469	47,621,176
Total Common Stocks	$ 15,589,737	$ —	$ 28,711,970	$ 3,319,469	$ 47,621,176
Bonds					
Hybrid securities	—	6,382,902	—	—	6,382,902
Industrial and miscellaneous	—	56,093,988	3,644,256	—	59,738,244
Total Bonds	$ —	$ 62,476,890	$ 3,644,256	$ —	$ 66,121,146
Other Invested Assets					—
Industrial and miscellaneous	—	25,706,779	32,054,696	—	57,761,475
Total Other Invested Assets	$ —	$ 25,706,779	$ 32,054,696	$ —	$ 57,761,475
Derivative Assets					
Interest rate contracts	521,420,678	72,100	—	—	521,492,778
Equity contracts	1,691,775	—	—	—	1,691,775
FX contracts	—	—	79,996	—	79,996
Total Derivative Assets	$ 523,112,453	$ 72,100	$ 79,996	$ —	$ 523,264,549
Separate Accounts Assets (b)	12,799,364,268	3,778,908,663	309,579,849	125,134,269	17,012,987,049
Total assets at fair value/NAV	$13,338,066,458	$ 3,895,226,934	$ 374,070,767	$ 128,453,738	$17,735,817,897

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	$ 550,151,301	$ —	$ —	$ —	$ 550,151,301
Equity contracts	722,350	17,146,500	—	—	17,868,850
FX contracts	—	—	1,131,443	—	1,131,443
Total Derivative Liabilities	$ 550,873,651	$ 17,146,500	$ 1,131,443	$ —	$ 569,151,594
Total liabilities at fair value	$ 550,873,651	$ 17,146,500	$ 1,131,443	$ —	$ 569,151,594

(a) The common stock line in the above fair value table excludes FHLB common stock with a carrying value of $91,710,000. The stock may only be issued, redeemed, and repurchased by the FHLB at a price equal to its par value.

(b) 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 $878,429,949 of investment income and receivables due at September 30, 2024.

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

	Balance as of 6/30/2024	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 9/30/2024
a. Assets:										
Common Stocks - Industrial & miscellaneous	$ 21,756,621	$ 6,979,804	$ —	$ (7)	$ 449	$ —	$ —	$ (24,897)	$ —	$ 28,711,970
Bonds - Industrial and miscellaneous	—	4,599,747	—	(21,549)	251,124	—	—	(1,185,066)	—	3,644,256
Other Invested Assets - Industrial & miscellaneous	10,502,366	31,174,369	(4,990,500)	(4,137)	(3,036,910)	4,937,923	—	(6,528,415)	—	32,054,696
Derivatives - FX contracts	342,805	—	—	627,241	(262,809)	—	—	—	(627,241)	79,996
Separate Accounts Assets	300,053,164	—	(1,575,865)	(52,451)	1,922,139	55,954,888	—	(46,654,245)	(67,781)	309,579,849
Total Assets	$332,654,956	$42,753,920	$ (6,566,365)	$ 549,097	$ (1,126,007)	$60,892,811	$ —	$ (54,392,623)	$ (695,022)	$ 374,070,767
b. Liabilities:										
Derivatives - FX Contracts	$ 214,677	$ —	$ —	$ 2,026,333	$ 916,766	$ —	$ —	$ —	$ (2,026,333)	$ 1,131,443
Total Liabilities	$ 214,677	$ —	$ —	$ 2,026,333	$ 916,766	$ —	$ —	$ —	$ (2,026,333)	$ 1,131,443

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 nine months ended September 30, 2024.

NOTES TO THE FINANCIAL STATEMENTS

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

B. Presentation of Fair Value Information

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

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 September 30, 2024:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Not Practicable (Carrying Value)
Assets:							
Cash, cash equivalents and short-term investments	$3,834,489,549	$3,834,439,093	$ 462,817,048	$3,371,672,501	$ —	$ —	$ —
Bonds	20,458,523,985	21,061,373,311	1,646,647	20,115,451,063	341,426,275	—	—
Preferred stocks	895,451,356	890,764,036	—	895,451,356	—	—	—
Common stocks (a)	258,388,240	258,388,240	15,589,737	192,410,922	47,068,112	3,319,469	—
Mortgage loans on real estate	2,049,509,136	2,124,728,739	—	2,049,509,136	—	—	—
Real estate	96,734,422	96,734,422	—	96,734,422	—	—	—
Derivative assets	535,952,603	531,176,531	535,800,507	72,100	79,996	—	—
Contract loans	357,522,251	346,491,625	—	—	357,522,251	—	—
Other invested assets (a)	802,435,212	810,362,424	—	750,840,277	51,594,935	—	—
Separate Account assets	17,262,499,251	17,274,653,308	12,803,633,698	4,023,499,835	310,231,449	125,134,269	—
Liabilities:							
Liabilities for deposit-type contracts	$2,492,821,902	$2,451,903,995	$ —	$ —	$2,492,821,902	$ —	$ —
Derivative liabilities	402,259,797	398,707,241	383,981,854	17,146,500	1,131,443	—	—
Separate Account liabilities	338,164,813	338,164,813	—	—	338,164,813	—	—

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $30,133,344 and $728,358,229, respectively, as of September 30, 2024.

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

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

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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.

Real estate - The fair value of real estate is determined by the purchase price of the investment, including capitalized expenditures, which was supported by an appraisal near the purchase date. Appraisals will be used on an ongoing basis to approximate future fair values.

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.

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 $125,134,269 at September 30, 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 September 30, 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 $3,319,469 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 September 30, 2024, the Company had $134,067,531 and $9,133,833 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 $2,311,505,903. The general account admitted net negative (disallowed) IMR represents 5.8% of the Company's general account adjusted capital and surplus. The separate account recognized disallowed IMR represents 0.4% 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 November 13, 2024 for the Quarterly Statement dated September 30, 2024. There were 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.

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 September 30, 2024, $2,465 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 $29,454 as of September 30, 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 nine months ended September 30, 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 included in 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	$ 255,000,000
14.23	Common Stock	$ 25,712,351	$ 34,382,073
14.24	Short-Term Investments	$ 557,832,500	$ 738,500,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 529,762,178	$ 544,529,999
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,697,457,814	$ 1,915,433,072
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	$ 164,073,932
	1.13 Commercial Mortgages	$ 1,953,954,932
	1.14 Total Mortgages in Good Standing	$ 2,118,028,864
	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	$ 6,699,875
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 6,699,875
	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)	$ 2,124,728,739
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

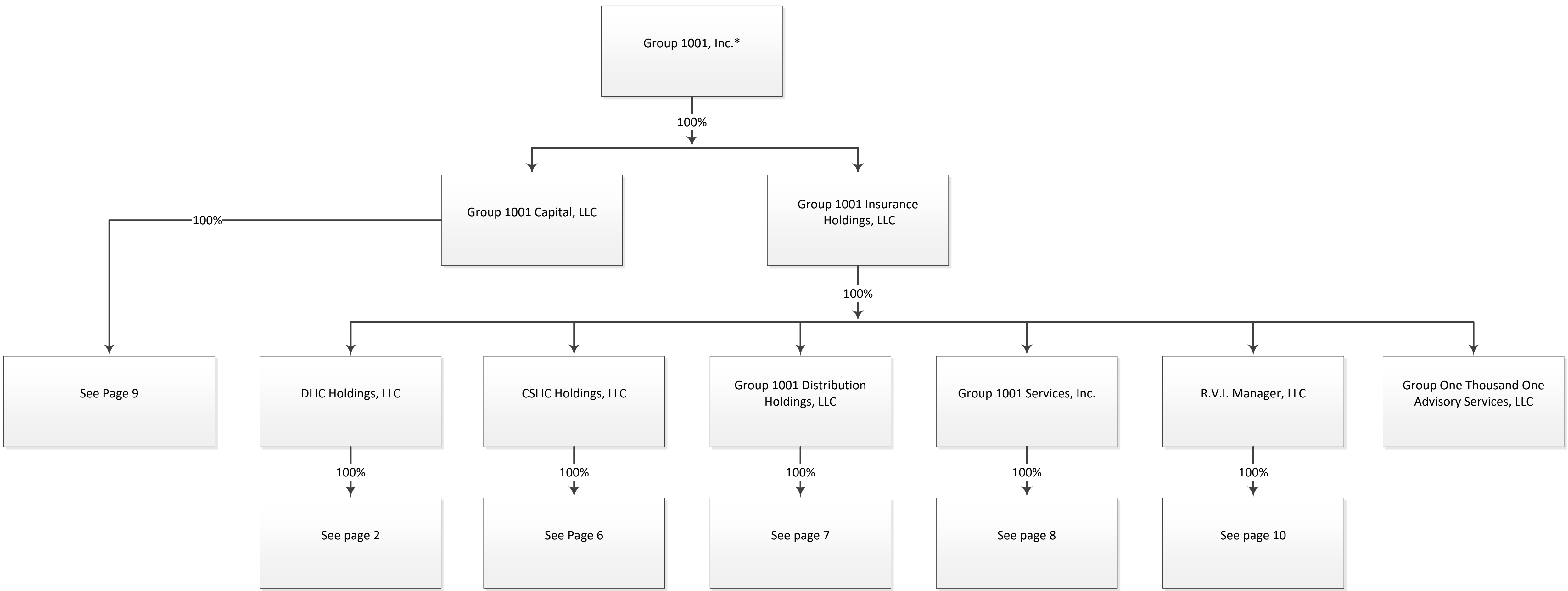
Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	42,526	74,646,480			74,689,006	
2. Alaska AK	L	6,590	1,208,015			1,214,605	
3. Arizona AZ	L	230,528	68,922,689			69,153,217	
4. Arkansas AR	L		41,210,655			41,210,655	
5. California CA	L	2,369,952	460,014,582			462,384,534	
6. Colorado CO	L	73,478	39,640,716			39,714,194	
7. Connecticut CT	L	1,491,213	150,912,958			152,404,171	
8. Delaware DE	L	(2,493,171)	48,763,900			46,270,729	
9. District of Columbia DC	L	2,191	1,915,238			1,917,429	
10. Florida FL	L	376,208	680,839,370			681,215,578	
11. Georgia GA	L	176,758	113,896,981			114,073,739	3,278
12. Hawaii HI	L	274,934	58,830,113			59,105,047	
13. Idaho ID	L	39,819	21,517,249			21,557,068	4,802
14. Illinois IL	L	647,595	143,735,830			144,383,425	7,386
15. Indiana IN	L	154,924	118,951,163			119,106,087	750,000,000
16. Iowa IA	L	40,445	53,272,464			53,312,909	
17. Kansas KS	L	30,901	25,837,972			25,868,873	
18. Kentucky KY	L	25,711	65,038,682			65,064,393	
19. Louisiana LA	L	24,452	124,364,894			124,389,346	
20. Maine ME	L	22,564	17,577,394			17,599,958	
21. Maryland MD	L	196,464	135,053,591			135,250,055	
22. Massachusetts MA	L	290,520	163,752,978			164,043,498	
23. Michigan MI	L	771,405	201,680,104			202,451,509	
24. Minnesota MN	L	1,791,734	80,532,319			82,324,053	
25. Mississippi MS	L	3,422	60,937,890			60,941,312	
26. Missouri MO	L	75,873	96,749,261			96,825,134	
27. Montana MT	L	4,419	8,553,896			8,558,315	
28. Nebraska NE	L	11,381	30,241,034			30,252,415	
29. Nevada NV	L	107,542	47,732,729			47,840,271	241
30. New Hampshire NH	L	18,127	50,037,285			50,055,412	
31. New Jersey NJ	L	150,291	236,062,623			236,212,914	8,001
32. New Mexico NM	L	25,320	7,968,263			7,993,583	
33. New York NY	N	14,312	1,637,690			1,652,002	
34. North Carolina NC	L	466,934	407,863,590			408,330,524	
35. North Dakota ND	L	6,371	11,362,589			11,368,960	
36. Ohio OH	L	(10,973,606)	193,169,396			182,195,790	
37. Oklahoma OK	L	4,956	33,078,587			33,083,543	
38. Oregon OR	L	36,367	60,122,631			60,158,998	
39. Pennsylvania PA	L	333,806	341,489,070			341,822,876	
40. Rhode Island RI	L	15,242	21,984,628			21,999,870	
41. South Carolina SC	L	68,041	214,050,463			214,118,504	
42. South Dakota SD	L	2,321,215	24,029,940			26,351,155	
43. Tennessee TN	L	258,995	345,646,248			345,905,243	
44. Texas TX	L	1,235,787	177,481,469			178,717,256	
45. Utah UT	L	103,327	27,995,135			28,098,462	
46. Vermont VT	L	185	15,630,580			15,630,765	
47. Virginia VA	L	948,029	176,611,733			177,559,762	3,278
48. Washington WA	L	319,006	57,154,911			57,473,917	
49. West Virginia WV	L	852	42,731,378			42,732,230	
50. Wisconsin WI	L	109,096	148,196,152			148,305,248	
51. Wyoming WY	L	1,520	9,632,743			9,634,263	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	31,812	87,672			119,484	
55. U.S. Virgin Islands VI	L						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Aliens OT	XXX	1,992	124,260			126,252	
59. Subtotal	XXX	2,288,355	5,740,480,183			5,742,768,538	750,026,986
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	2,288,355	5,740,480,183			5,742,768,538	750,026,986
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	2,288,355	5,740,480,183			5,742,768,538	750,026,986
98. Less Reinsurance Ceded	XXX	54,492,035	300,778,169			355,270,204	
99. Totals (All Business) less Reinsurance Ceded	XXX	(52,203,680)	5,439,702,014			5,387,498,334	750,026,986
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,992	124,260			126,252	
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	1,992	124,260			126,252	
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:

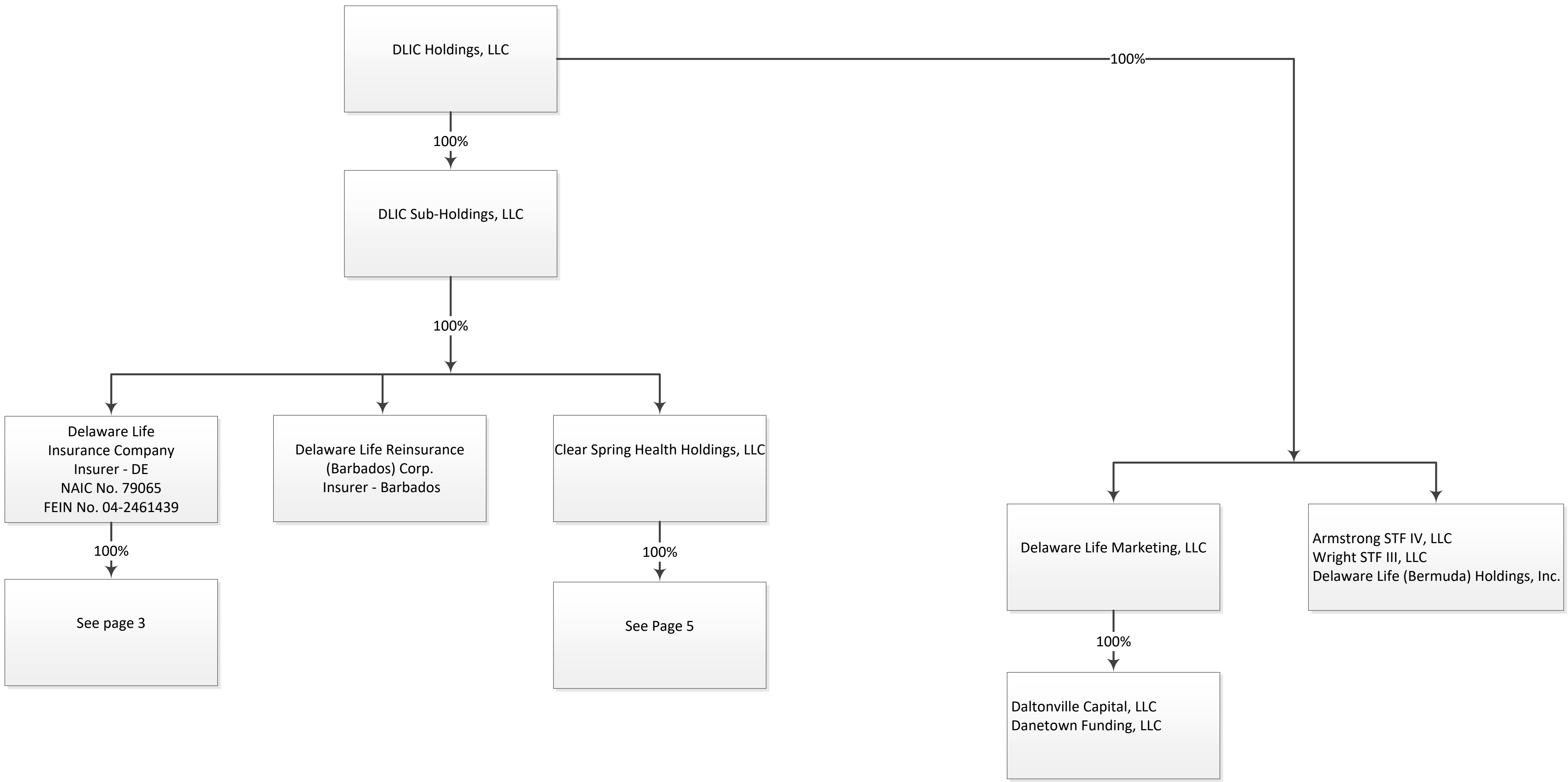
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs ......
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ......
4. Q - Qualified - Qualified or accredited reinsurer ......
5. N - None of the 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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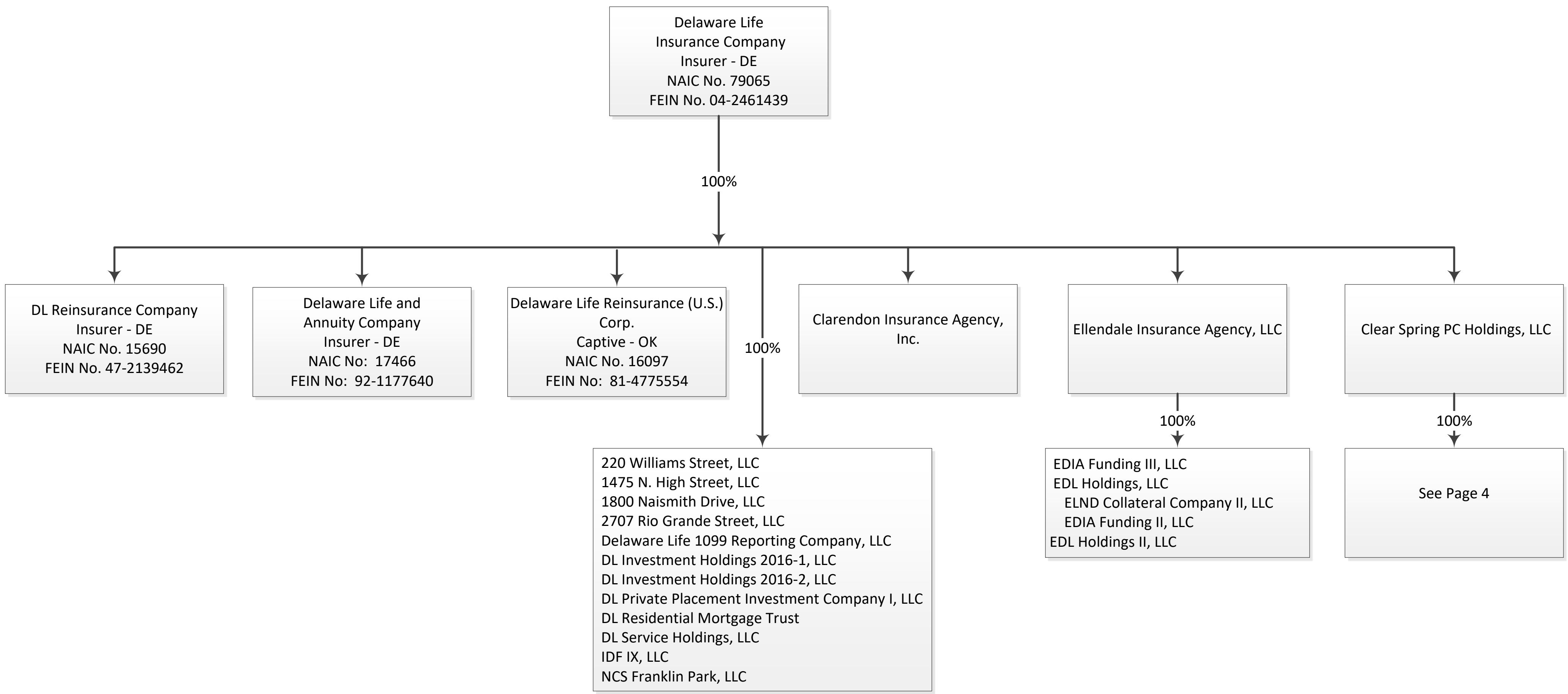

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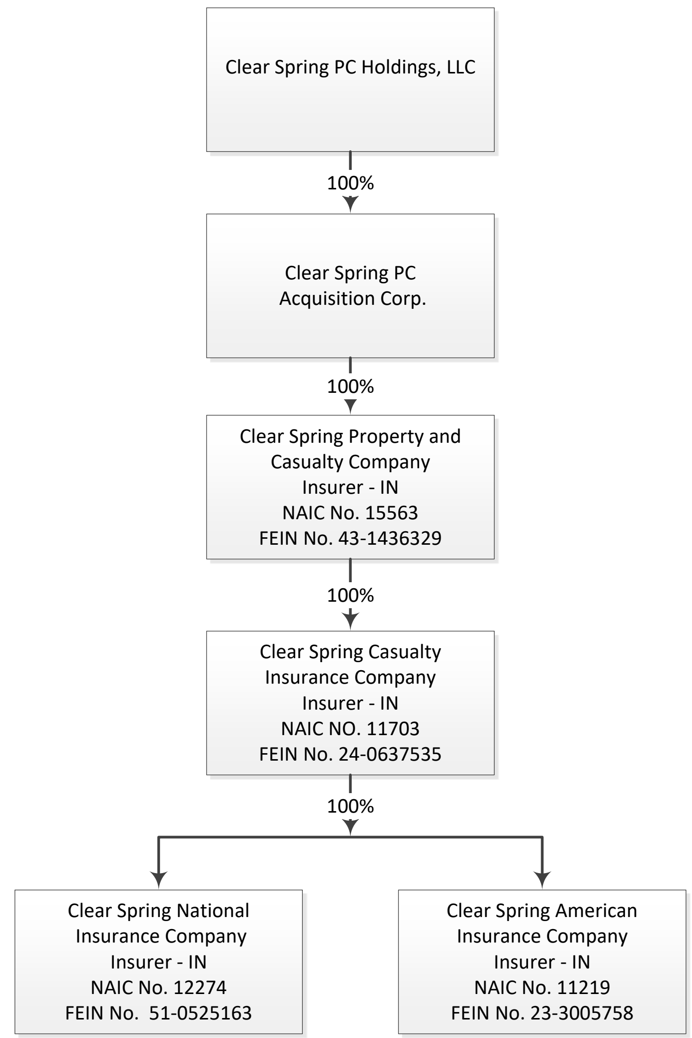

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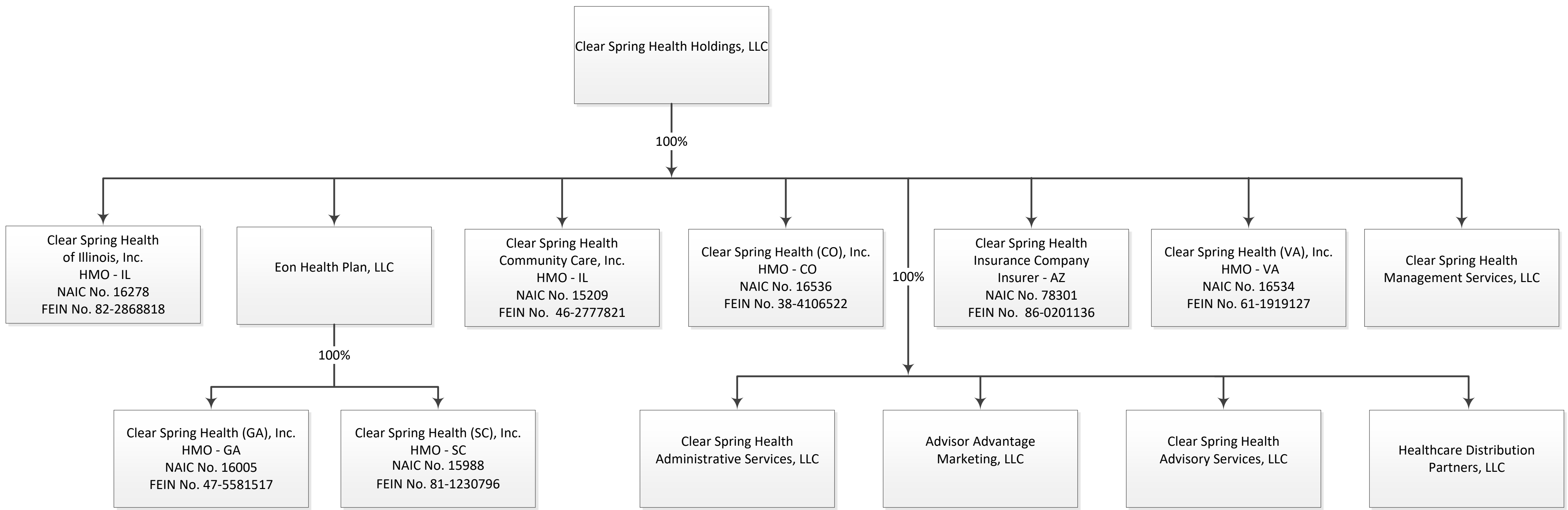

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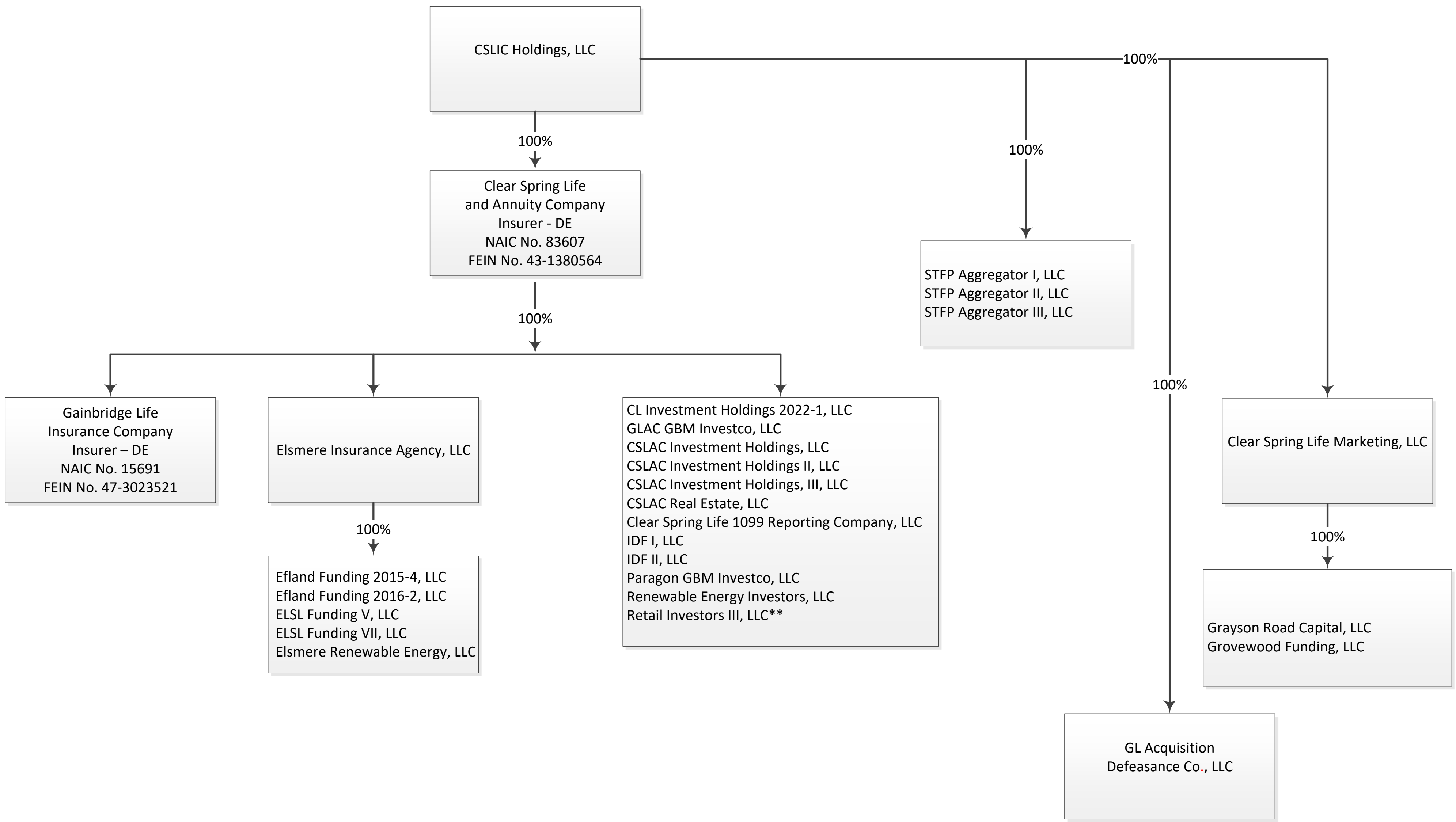
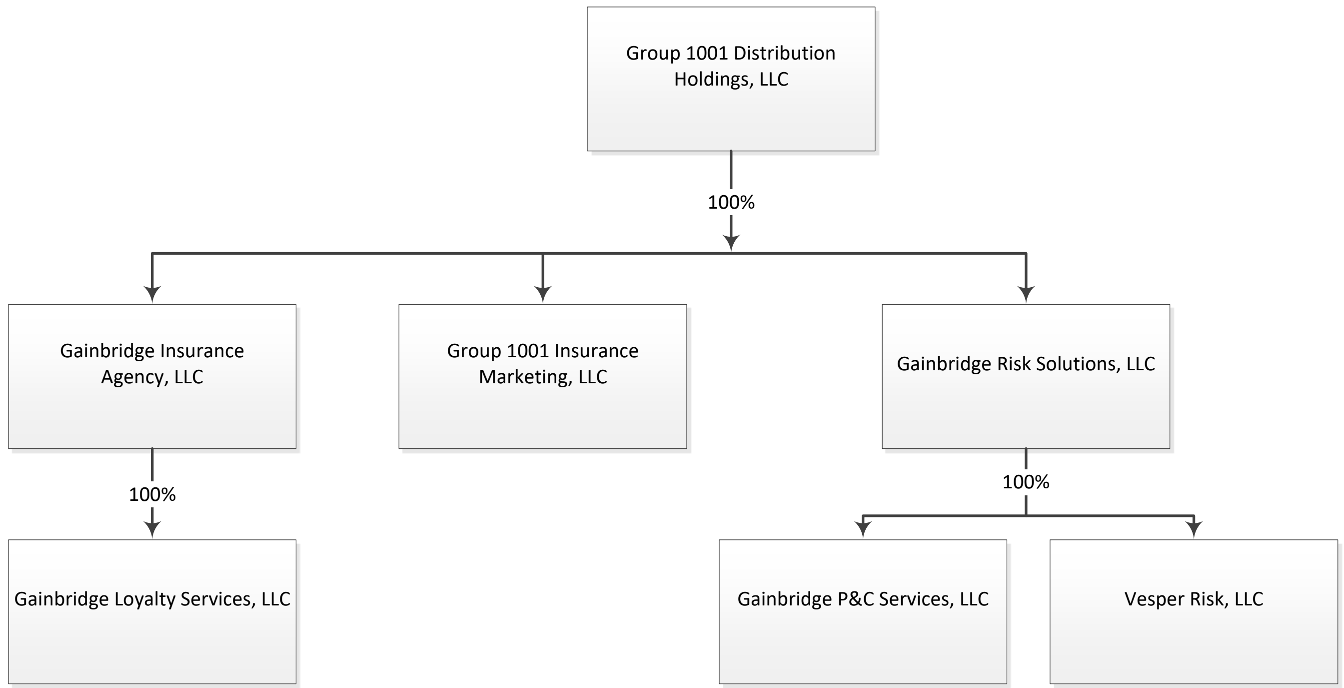


**Owns a portfolio of 10 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

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



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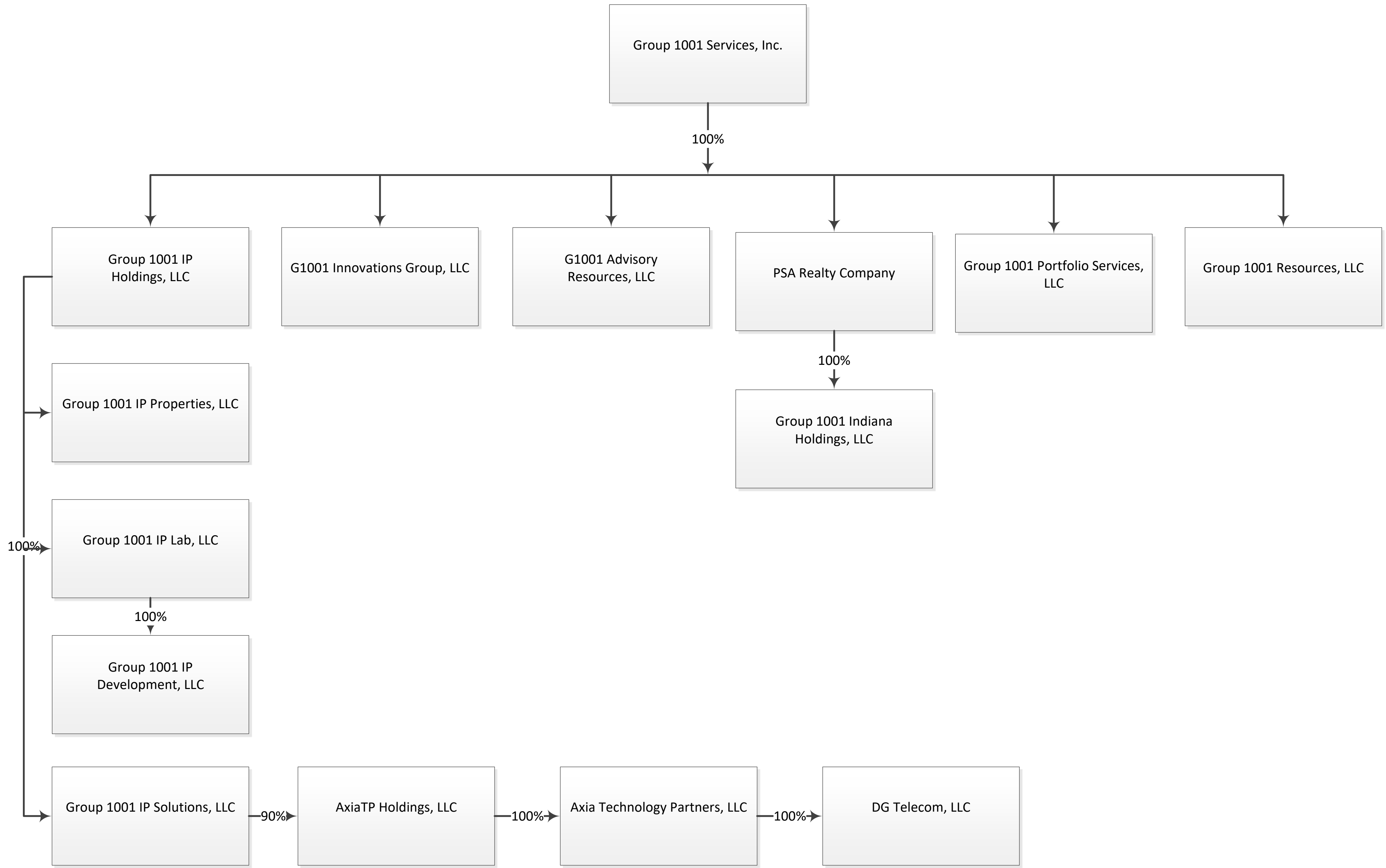
PART 1 - ORGANIZATIONAL CHART



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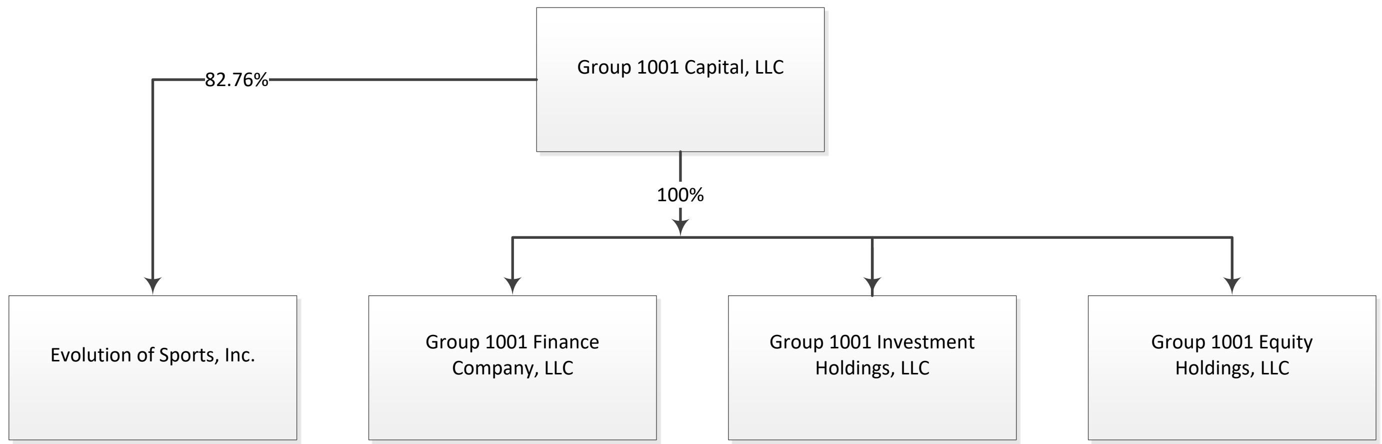
PART 1 - ORGANIZATIONAL CHART



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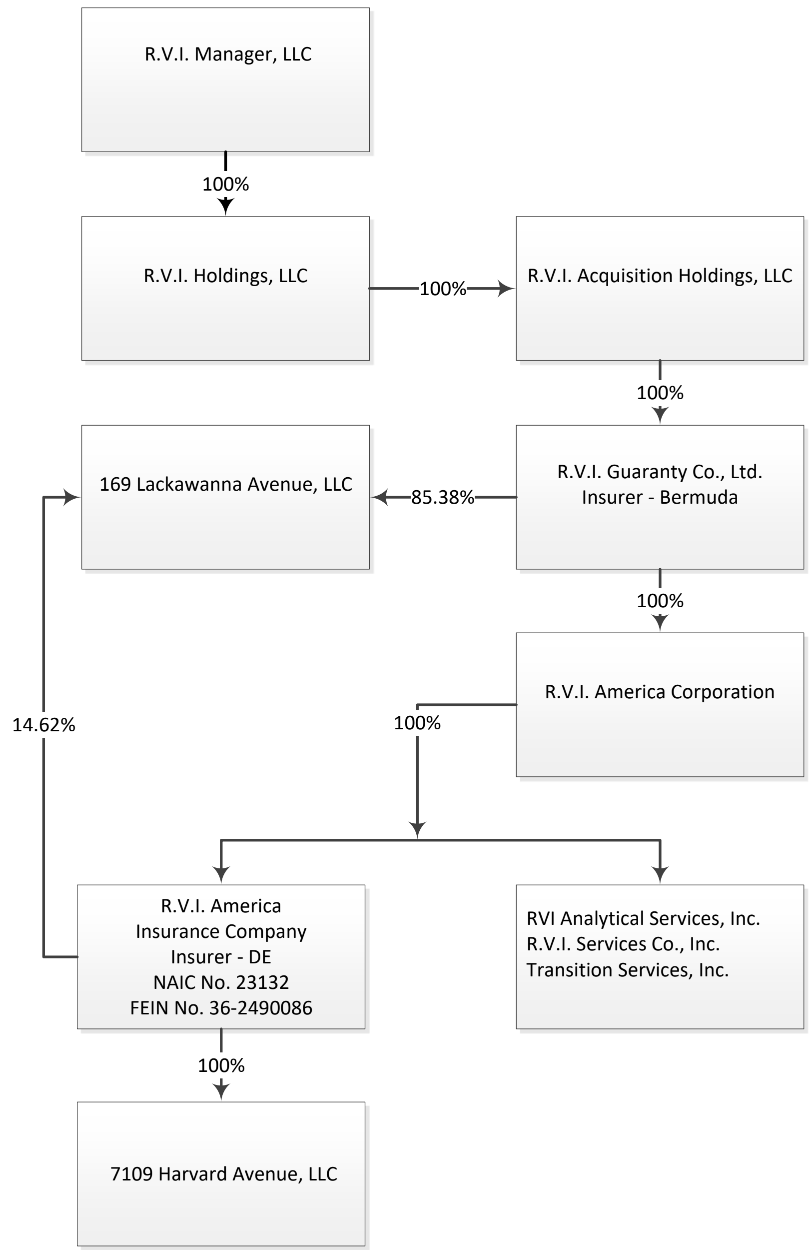

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					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 Innovations 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					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	

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)	*
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					1800 Naismith Drive, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					220 Williams Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					1475 N. High Street, LLC	DE	DS	Delaware Life Insurance Company	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					DL Residential Mortgage Trust	DE	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					2707 Rio Grande 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 III, 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	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	
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	

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					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					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					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 2015-4, 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					ELSL Funding V, 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	
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	

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	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.

	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 3
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 3
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 3
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 3
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 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	10,977,459	10,977,459		
2505. Amounts due from agents	200,374	45,012	155,362	73,138
2506. Reinsurance deposit asset	12,852,756		12,852,756	76,062,887
2507.				
2597. Summary of remaining write-ins for Line 25 from overflow page	24,030,589	11,022,471	13,008,118	76,136,025

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	11,724,448	12,236,704
2505. Surplus note interest due and accrued	10,227,479	2,668,299
2506. Mortgage commitment fees	590,000	840,965
2597. Summary of remaining write-ins for Line 25 from overflow page	22,541,927	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	(16,602)	204,432	261,278
2797. Summary of remaining write-ins for Line 27 from overflow page	(16,602)	204,432	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	92,589,422	
	2.2 Additional investment made after acquisition	4,550,000	
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	405,000	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	96,734,422	
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	96,734,422	

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	474,266,897	381,777,675
	2.2 Additional investment made after acquisition	108,816,474	118,346,785
3.	Capitalized deferred interest and other	8,033,168	8,481,270
4.	Accrual of discount	379,519	1,558,588
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	204,242	(30,910)
7.	Deduct amounts received on disposals	188,145,813	175,963,168
8.	Deduct amortization of premium and mortgage interest points and commitment fees	327,306	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)	2,127,188,739	1,723,961,558
12.	Total valuation allowance	(2,460,000)	(2,460,000)
13.	Subtotal (Line 11 plus Line 12)	2,124,728,739	1,721,501,558
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	2,124,728,739	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	69,299,458	111,851,003
3.	Capitalized deferred interest and other		
4.	Accrual of discount	2,824	3,599
5.	Unrealized valuation increase/(decrease)	12,523,848	55,814,585
6.	Total gain (loss) on disposals	(841,917)	331,431
7.	Deduct amounts received on disposals	67,462,248	139,135,084
8.	Deduct amortization of premium and depreciation	129,760	169,538
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	1,448,405	25,109,595
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,556,199,280	1,510,864,221
12.	Deduct total nonadmitted amounts	17,478,627	17,635,628
13.	Statement value at end of current period (Line 11 minus Line 12)	1,538,720,653	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	5,593,920,580	5,930,337,213
3.	Accrual of discount	40,958,778	44,012,625
4.	Unrealized valuation increase/(decrease)	14,385,028	(2,843,771)
5.	Total gain (loss) on disposals	19,660,655	(127,216,665)
6.	Deduct consideration for bonds and stocks disposed of	2,507,739,987	2,460,456,954
7.	Deduct amortization of premium	20,787,059	26,309,138
8.	Total foreign exchange change in book/adjusted carrying value	3,112,435	5,825,567
9.	Deduct current year's other than temporary impairment recognized	166,787	10,546,496
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(1,637,981)	269,502
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	22,244,907,660	19,103,201,998
12.	Deduct total nonadmitted amounts	4,248,729	4,163,312
13.	Statement value at end of current period (Line 11 minus Line 12)	22,240,658,931	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)	8,593,977,102	648,666,452	669,193,499	99,325,961	8,190,201,868	8,593,977,102	8,672,776,016	7,982,845,483
2. NAIC 2 (a)	10,472,417,063	1,803,383,122	526,703,050	(127,701,544)	10,067,451,420	10,472,417,063	11,621,395,591	9,513,632,220
3. NAIC 3 (a)	634,936,816	49,294,881	21,348,064	24,203,705	577,459,685	634,936,816	687,087,338	545,294,586
4. NAIC 4 (a)	153,672,954	10,735,006	4,564,297	342,566	156,843,360	153,672,954	160,186,229	165,302,945
5. NAIC 5 (a)	56,698,336	2,317,996	5,615,488	12,196,681	32,495,218	56,698,336	65,597,525	21,688,694
6. NAIC 6 (a)	6,995,167	7,916,808	33,518	(1,003,130)	7,106,151	6,995,167	13,875,327	6,879,115
7. Total Bonds	19,918,697,438	2,522,314,265	1,227,457,916	7,364,239	19,031,557,702	19,918,697,438	21,220,918,026	18,235,643,043
PREFERRED STOCK								
8. NAIC 1	482,339,072			190,525	482,408,458	482,339,072	482,529,597	482,490,979
9. NAIC 2	147,982,197		(3,955,800)	(73,047,976)	79,486,851	147,982,197	78,890,021	78,463,049
10. NAIC 3				9,901,905			9,901,905	
11. NAIC 4				64,442,381			64,442,381	
12. NAIC 5	244,178,820			10,821,180	251,706,930	244,178,820	255,000,000	241,129,785
13. NAIC 6	6,600			(6,468)	9,900	6,600	132	56,571
14. Total Preferred Stock	874,506,689		(3,955,800)	12,301,547	813,612,139	874,506,689	890,764,036	802,140,384
15. Total Bonds and Preferred Stock	20,793,204,127	2,522,314,265	1,223,502,116	19,665,786	19,845,169,841	20,793,204,127	22,111,682,062	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 $ 159,544,716 ; 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	2,966,577,329	XXX	2,966,267,116	1,659,814	92,631

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	3,624,985,749	4,122,931,661
3.	Accrual of discount	826,674	14,585,669
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(6,058)
6.	Deduct consideration received on disposals	2,940,748,969	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)	2,966,577,329	2,281,513,875
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,966,577,329	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)	(5,153,897)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(118,417,587)
6.	Considerations received/(paid) on terminations	(116,890,837)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	1,535,357
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	136,011,921
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	136,011,921

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)				56,067,082
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	(8,503,211)			
	3.14 Section 1, Column 18, prior year	50,767,406	(59,270,616)	(59,270,616)	
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	(8,503,211)			
	3.24 Section 1, Column 19, prior year plus	50,767,406			
	3.25 SSAP No. 108 adjustments		(59,270,616)	(59,270,616)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		4,832,243		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(54,438,373)			
	4.23 SSAP No. 108 adjustments		(54,438,373)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				59,270,616
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)				(3,542,631)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(3,542,631)

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	19,744,508	17,276,264	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,744,829	2,765,049	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2AFE	17,999,680	14,511,215
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	14,939,708	13,616,487	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,370,545	2,171,918	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,569,163	11,444,570
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,736,969	6,251,475	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	583,911	925,329	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,153,058	5,326,146
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,797,893	5,245,276	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	515,693	817,224	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,282,200	4,428,052
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	3,997,320	3,549,902	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	285,458	452,369	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2BFE	3,711,861	3,097,533
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,979,015	2,030,794	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	158,451	266,316	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,563	1,764,478
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,248,676	8,954,140	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	841,501	1,414,345	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,407,175	7,539,795
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,163,662	8,790,064	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	635,985	1,068,926	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,527,678	7,721,138
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,388,167	3,076,246	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	272,889	458,655	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,115,279	2,617,591
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	120,022	108,224	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	8,890	14,942	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,132	93,282
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,887,890	5,668,880	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	562,975	879,223	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,324,915	4,789,657
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,652,257	1,505,553	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	152,792	238,623	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,499,464	1,266,930
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,096,643	7,090,800	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	778,063	1,215,136	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,318,580	5,875,664
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	93,542	92,001	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(4,702)	(3,933)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	98,244	95,934
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	93,935	94,385	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(4,702)	(3,933)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	98,637	98,318
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,718,825	8,744,083	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(432,813)	(362,023)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2BFE	9,151,638	9,106,106
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,681,044	9,676,359	05/15/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(477,341)	(399,268)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,158,384	10,075,627
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,588,697	4,386,229	08/01/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(192,779)	(161,249)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,781,477	4,547,478
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	223,839	213,962	09/27/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(9,404)	(7,866)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	233,243	221,828
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,517,033	9,621,061	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(470,194)	(393,290)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,987,227	10,014,351

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	4,838,278	4,624,797	06/03/2020	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(203,265)	(170,019)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,041,542	4,794,816
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	983,438	1,010,712	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(47,019)	(39,329)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,030,457	1,050,041
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	185,781	188,353	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(9,404)	(7,866)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	195,185	196,219
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	15,935,788	16,204,687	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(809,344)	(676,970)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,745,133	16,881,657
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,050,574	4,109,862	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(203,265)	(170,019)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,253,838	4,279,882
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,955,320	4,004,970	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(198,657)	(166,165)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,153,976	4,171,135
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,480,341	8,632,135	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(423,174)	(353,961)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,903,515	8,986,096
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	186,296	186,228	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(9,404)	(7,866)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	195,699	194,094
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	698,811	705,260	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(35,265)	(29,497)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	734,076	734,757
9999999999 - Totals				161,984,270	155,659,190	XXX	XXX	XXX	4,381,251	9,734,802	XXX	XXX	XXX	157,603,020	145,924,388

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	161,370,553	4	161,675,822			4	161,065,382
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	450,039	XXX	450,888	XXX	456,562	XXX		XXX	1,357,489
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	145,619	XXX	148,114	XXX		XXX	438,601
7. Ending Inventory	4	161,370,553	4	161,675,822	4	161,984,270			4	161,984,270

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	136,011,921	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,960,580	
3.	Total (Line 1 plus Line 2)		140,972,501
4.	Part D, Section 1, Column 6	531,176,531	
5.	Part D, Section 1, Column 7	(398,707,241)	
6.	Total (Line 3 minus Line 4 minus Line 5)		8,503,211
		Fair Value Check	
7.	Part A, Section 1, Column 16	137,235,438	
8.	Part B, Section 1, Column 13	(3,542,631)	
9.	Total (Line 7 plus Line 8)		133,692,807
10.	Part D, Section 1, Column 9	535,952,604	
11.	Part D, Section 1, Column 10	(402,259,797)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	179,458,127	
14.	Part B, Section 1, Column 20	68,591,781	
15.	Part D, Section 1, Column 12	248,049,908	
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	10,786,416,377	10,679,116,345
3.	Accrual of discount	686,113	3,594,776
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	517	(7)
6.	Deduct consideration received on disposals	11,342,261,269	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)	550,548,209	1,105,706,471
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	550,548,209	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
Cameron & Montgomery Student Housing	Austin	TX	07/17/2024	KFIVE	40,889,422		41,839,422	1,000,000
0199999. Acquired by Purchase					40,889,422		41,839,422	1,000,000
0399999 - Totals					40,889,422		41,839,422	1,000,000

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 Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
5000731	Westlake Village	CA		09/25/2024	7.375	476,306		815,000
5000732	Jackson	NJ		09/25/2024	8.625	375,080		470,000
5000733	Seattle	WA		09/25/2024	7.500	466,423		580,000
5000734	Philadelphia	PA		09/25/2024	8.875	145,170		250,000
5000735	Santa Barbara	CA		09/25/2024	7.250	596,973		2,000,000
5000736	Hialeah	FL		09/25/2024	8.625	319,184		517,000
5000737	Port Orchard	WA		09/25/2024	8.875	873,511		990,000
5000738	Safety Harbor	FL		09/25/2024	7.875	247,971		360,000
5000739	Hamilton	OH		09/25/2024	9.500	144,538		192,000
5000740	Cape Coral	FL		09/25/2024	7.750	450,608		595,000
5000741	Ormond Beach	FL		09/25/2024	7.250	550,698		670,000
5000742	East Hampton	NY		09/25/2024	8.375	830,231		1,107,000
5000743	Fort Lauderdale	FL		09/25/2024	7.750	332,522		640,000
5000744	Jacksonville	FL		09/25/2024	8.750	130,475		165,000
5000745	Riverside	CA		09/25/2024	8.000	556,115		670,000
5000746	Phoenix	AZ		09/25/2024	7.500	152,682		206,000
5000747	Brooklyn	NY		09/25/2024	7.375	519,462		2,000,000
0399999. Mortgages in good standing - Residential mortgages-all other						7,167,949		12,227,000
4006092	CHICAGO	IL		04/21/2023	5.200		24,407,702	15,400,000
4006840	Opa-Locka	FL		07/01/2021	6.434		422,500	105,911,123
4006880	Fort Worth	TX		09/01/2021	8.000		148,568	46,187,818
4007030	Los Angeles	CA		10/12/2021	9.695		4,638,907	98,550,000
4007160	Big Sky	MT		03/07/2022	7.750		1,091,330	89,747,126
4007300	Durham	NC		01/12/2023	9.445		2,145,026	87,556,383
4007320	Oswego	IL		05/01/2023	10.095		8,548,455	75,200,000
4007370	North Las Vegas	NV		09/07/2023	10.580		1,219,899	77,400,000
4007380	Kearny	NJ		09/07/2023	10.580		767,678	107,300,000
4007400	Bauyonne	NJ		09/07/2023	10.580		1,336,597	66,000,000
4007410	Atlanta	GA		01/09/2024	10.580		3,322,441	145,900,000
4007550	Miami	FL		07/02/2024	6.690	22,500,000		38,500,000
4007560	Spanish Fort	AL		07/03/2024	5.530	25,000,000		37,000,000
4007570	San Antonio	TX		07/10/2024	6.363	39,100,000		65,200,000
4007580	Chatham	NC		07/24/2024	6.410	34,000,000		54,800,000
4007590	Durham	NC		07/16/2024	10.844	8,789,348		32,149,317
4007600	Houston	TX		08/14/2024	5.629	60,000,000		102,900,000
4007620	McKinney	TX		09/30/2024	6.231	22,300,000		37,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						211,689,348	48,049,103	1,283,201,767
4007610	Houston	TX		08/14/2024	12.750	5,782,000		67,306,780
0699999. Mortgages in good standing - Mezzanine Loans						5,782,000		67,306,780
0899999. Total Mortgages in good standing						224,639,297	48,049,103	1,362,735,547
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						224,639,297	48,049,103	1,362,735,547

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
0740156	Pelham Bay	NY		07/22/2004	08/26/2024	314,200							39,993	39,993			
0750037	Niceville	FL		04/21/2023	08/08/2024	60,697		11			11		7,739	7,743		4	4
0790337	Orange Park	FL		06/25/2019	08/08/2024	550,811		(679)			(679)		361,647	357,138		(4,509)	(4,509)
4006830	Attleborough	MA		07/09/2021	07/03/2024	55,100,000							55,100,000	55,100,000			
5000055	FORT WHITE	FL		01/27/2021	07/03/2024	66,803							65,543	63,628		(1,915)	(1,915)
5000081	ALTAMONT	TN		02/24/2021	07/03/2024	84,677							82,637	79,729		(2,908)	(2,908)
5000084	PANGBURN	AR		02/24/2021	09/06/2024	41,548		(42)			(42)		39,885	38,635		(1,250)	(1,250)
5000133	PUEBLO	CO		03/24/2021	08/02/2024	74,618		(27)			(27)		72,969	70,625		(2,344)	(2,344)
5000218	TECUMSEH	OK		05/27/2021	07/03/2024	43,545							42,132	40,665		(1,467)	(1,467)
5000241	WEST SACRAMENTO	CA		05/27/2021	07/03/2024	89,403							87,877	83,452		(4,425)	(4,425)
5000253	EL CAJON	CA		05/27/2021	07/03/2024	236,228							233,631	224,481		(9,150)	(9,150)
5000349	SALEM	OR		08/26/2021	08/02/2024	61,756		(19)			(19)		60,669	57,615		(3,054)	(3,054)
5000384	SAN JOSE	CA		09/24/2021	08/02/2024	239,617		(39)			(39)		236,516	228,178		(8,338)	(8,338)
5000419	HOPKINS	MI		10/22/2021	09/06/2024	14,799		(17)			(17)		13,501	13,108		(393)	(393)
5000571	BROOKSVILLE	FL		05/27/2022	08/02/2024	77,096		20			20		76,505	82,578		6,073	6,073
0199999. Mortgages closed by repayment						57,055,798		(792)			(792)		56,521,244	56,487,568		(33,676)	(33,676)
0716822	Sandy	UT		06/28/2012		883,166								58,832			
0740156	Pelham Bay	NY		07/22/2004		314,200								39,786			
0740163	Visalia	CA		12/14/2021		1,258,248		(8,121)			(8,121)			43,059			
0740243	Fresno	CA		11/29/2005		2,150,411								64,990			
0740247	Cuyahoga Heights	OH		10/20/2005		658,888								84,301			
0740287	Visalia	CA		12/14/2021		1,508,617		(6,521)			(6,521)			38,331			
0740333	Corvallis	OR		10/16/2006		1,620,345								131,561			
0740350	Houston	TX		09/13/2006		604,378								50,547			
0740393	Medford	OR		06/25/2019		762,251								52,058			
0750037	Niceville	FL		04/21/2023		60,697								7,704			
0767111	Rigby	ID		04/21/2023		124,979		38			38			11,615			
0767150	Texas City	TX		04/21/2023		470,265		44			44			65,211			
0780874	Lehi	UT		11/12/2004		120,157								30,258			
0780931	Dana Point	CA		01/18/2006		257,950								28,965			
0780955	Tucson	AZ		09/08/2006		1,398,636								33,565			
0780960	North Salt Lake	UT		10/06/2006		178,416								14,461			
0790319	Houston	TX		06/25/2019		236,915		(473)			(473)			71,099			
0790323	Queens	NY		06/25/2019		1,240,146		(5,714)			(5,714)			41,742			
0790333	Sacramento	CA		06/25/2019		390,226		(1,398)			(1,398)			71,661			
0790337	Orange Park	FL		06/25/2019		550,811								26,541			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		157,578		(955)			(955)			17,666			
0790358	NEW YORK	NY		06/25/2019		9,013,684		(50,886)			(50,886)			181,812			
4006091	Chicago	IL		04/22/2016		24,740,759								76,234			
4006092	CHICAGO	IL		04/21/2023		9,814,845		11,621			11,621			81,735			
4006101	Long Island City, Queens	NY		04/08/2016		9,642,527		22,900			22,900			55,039			
4006102	Long Island City, Queens	NY		04/08/2016		4,739,075		11,215			11,215			27,049			
4006103	Long Island City, Queens	NY		08/19/2022		6,797,951		6,841			6,841			38,594			
4006104	Long Island City, Queens	NY		04/21/2023		1,990,222		14,547			14,547			11,579			
4006570	San Diego	CA		06/01/2022		6,868,211		(1,446)			(1,446)			186,718			
4006760	San Diego	CA		04/01/2020		7,498,101								22,490			
4006880	Fort Worth	TX		09/01/2021		32,666,493				682,906	682,906						
4007041	St. Louis	MO		01/01/2023		28,000,000								1,400,000			
4007120	Garland	TX		01/07/2022		23,029,418				566,701	566,701						
4007130	Mechanicsburg	PA		02/18/2022		38,300,000								172,141			
4007140	Camp Hill	PA		02/18/2022		29,200,000								131,241			

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
4007170	South Bend	IN		03/14/2022		51,205,856				911,126	911,126						
4007180	West Palm Beach	FL		04/01/2022		22,200,000								91,980			
4007210	Fort Myers	FL		06/01/2022		21,413,671				520,840	520,840						
4007291	East Providence	RI		01/01/2023		1,882,282								62,585			
4007300	Durham	NC		01/12/2023		23,388,508								12,800,052			
4007320	Oswego	IL		05/01/2023		13,547,875								539,349			
5000002	NAVARRE	FL		12/21/2020		106,532		(120)			(120)			1,140			
5000005	ZEPHYRHILLS	FL		12/21/2020		36,764		(60)			(60)			571			
5000006	SPARTANBURG	SC		12/21/2020		99,629		(51)			(51)			604			
5000007	LIVE OAK	FL		12/21/2020		42,361		(70)			(70)			541			
5000008	UPPER MARLBORO	MD		12/21/2020		65,928		(69)			(69)			595			
5000009	TAMPA	FL		12/21/2020		65,301		(95)			(95)			597			
5000011	DALY CITY	CA		12/21/2020		370,374		(212)			(212)			2,027			
5000012	SORRENTO	FL		12/21/2020		58,729		(83)			(83)			401			
5000013	MARGATE	FL		12/21/2020		28,674		(30)			(30)			461			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		25,035		(69)			(69)			1,481			
5000016	DEWEY	AZ		12/21/2020		26,541		(70)			(70)			1,321			
5000017	GARDEN GROVE	CA		12/21/2020		124,021		(123)			(123)			1,026			
5000018	MARBLE FALLS	TX		12/21/2020		65,157		(56)			(56)			552			
5000019	EAST STROUDSBURG	PA		12/21/2020		85,102		(116)			(116)			405			
5000021	DALY CITY	CA		12/21/2020		354,919		(355)			(355)			5,493			
5000022	MESA	AZ		12/21/2020		62,596		(41)			(41)			564			
5000023	PALMETTO	FL		12/21/2020		58,342		(45)			(45)			559			
5000024	DEATSVILLE	AL		12/21/2020		133,064		(68)			(68)			819			
5000026	WOODBURN	OR		12/21/2020		190,359		(100)			(100)			1,023			
5000029	OCEANSIDE	CA		12/21/2020		186,780		(150)			(150)			1,692			
5000037	DEWEY	AZ		12/21/2020		33,078		(23)			(23)			300			
5000040	GUTHRIE	OK		12/21/2020		150,738		(136)			(136)			514			
5000042	LINCOLN	AL		12/21/2020		110,784		(102)			(102)			587			
5000043	KYLE	TX		12/21/2020		52,792		(47)			(47)			442			
5000046	SAN ANTONIO	TX		12/21/2020		15,565		(30)			(30)			1,257			
5000047	TUCSON	AZ		12/21/2020		90,037		(52)			(52)			518			
5000048	RICEVILLE	TN		01/27/2021		140,253		(85)			(85)			827			
5000049	SEMINOLE	TX		01/27/2021		102,256		(82)			(82)			766			
5000051	BALLSTON SPA	NY		01/27/2021		48,018		(62)			(62)			325			
5000053	NOBLE	OK		01/27/2021		114,491		(39)			(39)			19			
5000054	SEGUIN	TX		01/27/2021		120,166		(67)			(67)			700			
5000056	LEGRANGE	NC		01/27/2021		60,324		(81)			(81)			452			
5000057	DODGE CITY	KS		01/27/2021		39,203		(74)			(74)			1,661			
5000060	KENDLETON	TX		01/27/2021		59,450		(69)			(69)			477			
5000061	HOT SPRINGS	AR		01/27/2021		32,163		(39)			(39)			260			
5000062	HERMANN	MO		01/27/2021		57,936		(46)			(46)			567			
5000063	TEXARKANA	AR		01/27/2021		61,193		(39)			(39)			555			
5000064	BANQUETE	TX		01/27/2021		97,589		(60)			(60)			377			
5000066	MESA	AZ		01/27/2021		61,012		(42)			(42)			570			
5000068	MAGNOLIA	AR		01/27/2021		59,572		(68)			(68)			575			
5000069	BEAVERTON	OR		01/27/2021		85,001		(66)			(66)			727			
5000071	DOUBLE SPRINGS	AL		01/27/2021		92,122		(48)			(48)			541			
5000072	SAN JOSE	CA		01/27/2021		162,988		(183)			(183)			1,165			
5000074	SAN JOSE	CA		01/27/2021		276,709		(187)			(187)			2,401			
5000075	JACKSONVILLE	FL		02/24/2021		163,009		(90)			(90)			1,669			

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE DELAWARE LIFE INSURANCE COMPANY

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
5000076	CHIPLEY	FL		02/24/2021		47,551		(60)			(60)			500			
5000078	BONIFAY	FL		02/24/2021		167,193		(99)			(99)			1,016			
5000079	BAXLEY	GA		02/24/2021		210,229		(65)			(65)			1,094			
5000080	SEVERN	MD		02/24/2021		50,951		(48)			(48)			770			
5000082	VANCOUVER	WA		02/24/2021		85,256		(60)			(60)			463			
5000083	SEGUIN	TX		02/24/2021		190,886		(39)			(39)			1,095			
5000084	PANGBURN	AR		02/24/2021		41,548								378			
5000085	AVON PARK	FL		02/24/2021		73,717		(59)			(59)			655			
5000086	DEXTER	OR		02/24/2021		42,463		(69)			(69)			289			
5000088	KENT	WA		02/24/2021		29,938		(144)			(144)			1,142			
5000089	SAN JOSE	CA		02/24/2021		134,336		(119)			(119)			1,452			
5000092	NEWALLA	OK		02/24/2021		105,432		(61)			(61)			655			
5000093	EAST PRAIRIE	MO		02/24/2021		102,781		(86)			(86)			553			
5000095	EL MIRAGE	AZ		02/24/2021		31,477		(131)			(131)			4,453			
5000096	CANBY	OR		02/24/2021		44,797		(40)			(40)			387			
5000097	ODESSA	TX		03/24/2021		151,189		(109)			(109)			801			
5000098	SEGUIN	TX		03/24/2021		166,111		(38)			(38)			727			
5000099	WALNUT GROVE	MO		03/24/2021		117,630		(110)			(110)			978			
5000100	BENSON	AZ		03/24/2021		185,187		(39)			(39)			1,061			
5000101	BYHALIA	MS		03/24/2021		176,719		(41)			(41)			812			
5000102	FAYETTE	AL		03/24/2021		207,256		(112)			(112)			1,476			
5000103	HORTENSE	GA		03/24/2021		145,216		(42)			(42)			758			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		162,627		(37)			(37)			1,043			
5000105	COVE	AR		03/24/2021		122,316		(73)			(73)			716			
5000106	HANSON	KY		03/24/2021		168,265		(87)			(87)			1,201			
5000107	SALTERS	SC		03/24/2021		121,614		(98)			(98)			995			
5000109	LAFAYETTE	OR		03/24/2021		79,697		(81)			(81)			647			
5000110	LEWISTON	NC		03/24/2021		38,204		(41)			(41)			959			
5000111	BELL	FL		03/24/2021		119,888		(71)			(71)			769			
5000112	WETUMPKA	AL		03/24/2021		53,427		(38)			(38)			625			
5000113	EUFAULA	OK		03/24/2021		61,361		(66)			(66)			480			
5000114	MILL RUN	PA		03/24/2021		65,799		(51)			(51)			606			
5000115	HAYWARD	CA		03/24/2021		207,324		(182)			(182)			1,729			
5000116	NOWATA	OK		03/24/2021		68,018		(76)			(76)			552			
5000117	POMONA	CA		03/24/2021		113,233		(119)			(119)			1,409			
5000118	NAVARRE	OH		03/24/2021		109,628		(61)			(61)			568			
5000119	FAYETTEVILLE	GA		03/24/2021		16,120		(25)			(25)			472			
5000120	SPRING BRANCH	TX		03/24/2021		92,828		(74)			(74)			894			
5000122	ORLANDO	FL		03/24/2021		17,304		(40)			(40)			596			
5000123	BOISE	ID		03/24/2021		64,527		(68)			(68)			509			
5000124	GLENDALE	AZ		03/24/2021		23,867		(33)			(33)			661			
5000125	SPRINGFIELD	OR		03/24/2021		50,093		(60)			(60)			442			
5000126	ANAHEIM	CA		03/24/2021		90,352		(86)			(86)			718			
5000127	CANYON COUNTRY	CA		03/24/2021		98,589		(103)			(103)			1,056			
5000128	SAN JOSE	CA		03/24/2021		196,128		(143)			(143)			1,676			
5000129	HUNTINGTON BEACH	CA		03/24/2021		133,607		(112)			(112)			1,084			
5000130	SAN JOSE	CA		03/24/2021		159,816		(140)			(140)			1,292			
5000132	GILROY	CA		03/24/2021		244,436		(207)			(207)			2,018			
5000134	COLTON	CA		03/24/2021		77,242		(57)			(57)			661			
5000135	JASPER	AL		03/24/2021		123,377		(63)			(63)			713			
5000136	NORTHVILLE	MI		03/24/2021		55,924		(57)			(57)			578			

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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 Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000137	EAGLE CREEK	OR		03/24/2021		45,257		(30)			(30)			391			
5000139	EL CAJON	CA		03/24/2021		121,950		(108)			(108)			665			
5000140	RIFLE	CO		03/24/2021		39,723		(59)			(59)			429			
5000141	HEMET	CA		03/24/2021		87,916		(82)			(82)			689			
5000142	TRACY	CA		03/24/2021		133,302		(126)			(126)			1,023			
5000143	GRAND RAPIDS	MI		03/24/2021		38,660		(55)			(55)			577			
5000144	DADEVILLE	AL		03/24/2021		43,418								2,125			
5000145	CYPRESS	CA		03/24/2021		63,274		(62)			(62)			581			
5000146	GRAND ISLAND	FL		03/24/2021		45,288		(43)			(43)			381			
5000149	HEPHZIBAH	GA		04/29/2021		101,988		(350)			(350)			7,342			
5000150	CHAMBERSBURG	PA		04/29/2021		75,050		(68)			(68)			328			
5000151	OKLAHOMA CITY	OK		04/29/2021		156,554		(55)			(55)			982			
5000152	SAND SPRINGS	OK		04/29/2021		141,720		(42)			(42)			1,195			
5000154	VILONIA	AR		04/29/2021		80,786		(34)			(34)			343			
5000155	PANAMA CITY	FL		04/29/2021		125,899		(51)			(51)			788			
5000158	LORANGER	LA		04/29/2021		210,838		(44)			(44)			1,216			
5000159	LEBANON	MO		04/29/2021		82,508		(68)			(68)			426			
5000160	MARBURY	AL		04/29/2021		64,022		(34)			(34)			561			
5000161	WALKER	LA		04/29/2021		87,577		(40)			(40)			653			
5000162	NORTHPORT	AL		04/29/2021		161,076		(63)			(63)			622			
5000163	JACKSON	GA		04/29/2021		75,122		(29)			(29)			433			
5000164	OXFORD	MS		04/29/2021		168,572		(65)			(65)			969			
5000165	TUCSON	AZ		04/29/2021		91,267		(78)			(78)			1,685			
5000166	OCALA	FL		04/29/2021		108,350		(32)			(32)			287			
5000167	TONEY	AL		04/29/2021		63,425		(47)			(47)			550			
5000168	POLK CITY	FL		04/29/2021		65,500		(63)			(63)			460			
5000169	LEXINGTON	OK		04/29/2021		85,532		(53)			(53)			728			
5000170	REFORM	AL		04/29/2021		59,549		(32)			(32)			520			
5000171	BASTROP	TX		04/29/2021		39,854		(32)			(32)			590			
5000173	KELLYVILLE	OK		04/29/2021		15,334		(26)			(26)			580			
5000175	SAFETY HARBOR	FL		04/29/2021		69,409		(91)			(91)			1,558			
5000176	REDFIELD	AR		04/29/2021		109,858		(52)			(52)			1,026			
5000177	QUEENSBURY	NY		04/29/2021		30,039		(56)			(56)			675			
5000180	MAUD	TX		04/29/2021		52,468		(29)			(29)			304			
5000182	HAMBURG	PA		04/29/2021		94,475		(60)			(60)			874			
5000183	EARP	CA		04/29/2021		234,391		(145)			(145)			1,984			
5000184	KISSIMMEE	FL		04/29/2021		45,745		(65)			(65)			383			
5000185	SOUDERTON	PA		04/29/2021		95,107		(58)			(58)			538			
5000186	SPOKANE VALLEY	WA		04/29/2021		74,412		(62)			(62)			384			
5000187	SALADO	TX		04/29/2021		157,617		(71)			(71)			1,789			
5000188	ZEELAND	MI		04/29/2021		63,129		(55)			(55)			559			
5000189	NEW BRAUNFELS	TX		04/29/2021		40,846		(42)			(42)			559			
5000190	COOKVILLE	TX		04/29/2021		98,112		(81)			(81)			758			
5000192	SAN DIMAS	CA		04/29/2021		146,533		(57)			(57)			836			
5000193	BONITA SPRINGS	FL		04/29/2021		29,730		(37)			(37)			385			
5000194	UPLAND	CA		04/29/2021		74,084		(61)			(61)			558			
5000196	FAIRVIEW	OR		04/29/2021		95,796		(76)			(76)			863			
5000197	CLACKAMAS	OR		04/29/2021		27,057		(25)			(25)			394			
5000198	GUATAY	CA		04/29/2021		134,682		(147)			(147)			984			
5000199	WOOD VILLAGE	OR		04/29/2021		79,688		(64)			(64)			816			
5000200	STROUDSBURG	PA		04/29/2021		32,807		(37)			(37)			439			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000201	HARWOOD	TX		04/29/2021		98,751		(59)			(59)			486			
5000202	PACHECO	CA		04/29/2021		143,146		(88)			(88)			1,212			
5000203	FALLING WATERS	WV		04/29/2021		39,497		(29)			(29)			314			
5000204	SACRAMENTO	CA		04/29/2021		100,636		(88)			(88)			969			
5000206	BELMONT	MI		04/29/2021		52,106		(46)			(46)			470			
5000208	EL MIRAGE	AZ		04/29/2021		43,346		(30)			(30)			355			
5000210	ROSAMOND	CA		04/29/2021		56,918		(48)			(48)			439			
5000212	CLACKAMAS	OR		04/29/2021		109,551		(89)			(89)			496			
5000213	CLEARLAKE OAKS	CA		04/29/2021		82,938		(86)			(86)			861			
5000215	DALY CITY	CA		04/29/2021		290,018		(220)			(220)			2,304			
5000217	SUNNYVALE	CA		04/29/2021		169,123		(128)			(128)			1,345			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		130,179		(31)			(31)			821			
5000221	CLAREMORE	OK		05/27/2021		152,307		(38)			(38)			1,082			
5000222	BRONSON	FL		05/27/2021		135,371		(53)			(53)			516			
5000223	RIESEL	TX		05/27/2021		146,578		(87)			(87)			939			
5000225	OREGON	MO		05/27/2021		149,729		(48)			(48)			690			
5000227	HEMPHILL	TX		05/27/2021		100,193		(44)			(44)			587			
5000228	TEMPERANCE	MI		05/27/2021		38,754		(57)			(57)			403			
5000230	MIDDLEBURG	FL		05/27/2021		146,904		(86)			(86)			720			
5000232	JACKSON	MO		05/27/2021		32,062		(40)			(40)			417			
5000235	CLIFTON PARK	NY		05/27/2021		86,691		(91)			(91)			559			
5000236	SOUTHINGTON	CT		05/27/2021		42,446		(43)			(43)			286			
5000237	GARDINER	NY		05/27/2021		40,925		(41)			(41)			275			
5000239	MESA	AZ		05/27/2021		21,315		(28)			(28)			206			
5000242	SAN JOSE	CA		05/27/2021		228,987		(158)			(158)			1,874			
5000243	PITKIN	LA		05/27/2021		55,290		(38)			(38)			300			
5000244	BOWLING GREEN	OH		05/27/2021		45,307		(47)			(47)			302			
5000245	HAZLET	NJ		05/27/2021		72,374		(77)			(77)			467			
5000246	CHINO HILLS	CA		05/27/2021		79,784		(76)			(76)			988			
5000248	GRAHAM	WA		05/27/2021		92,703		(125)			(125)			780			
5000249	DEBARY	FL		05/27/2021		46,416		(44)			(44)			329			
5000250	CHEEKTOWAGA	NY		05/27/2021		42,327		(32)			(32)			332			
5000251	LIVERPOOL	NY		05/27/2021		24,947		(25)			(25)			105			
5000252	SUNNYVALE	CA		05/27/2021		190,588		(139)			(139)			1,630			
5000254	MESA	AZ		05/27/2021		95,409		(46)			(46)			503			
5000255	SANTA ROSA	CA		05/27/2021		159,569		(103)			(103)			676			
5000257	VICTORIA	TX		05/27/2021		47,466		(45)			(45)			217			
5000258	LORIS	SC		05/27/2021		114,965		(37)			(37)			532			
5000259	BELL	FL		06/17/2021		24,867		(152)			(152)			1,335			
5000261	GEORGETOWN	TN		06/17/2021		249,104		(130)			(130)			2,840			
5000262	TEMPE	AZ		06/17/2021		103,858		(104)			(104)			785			
5000264	HOWE	TX		06/17/2021		76,398		(46)			(46)			372			
5000265	YULEE	FL		06/17/2021		142,562		(85)			(85)			713			
5000266	LUBBOCK	TX		06/17/2021		197,291		(64)			(64)			1,142			
5000267	TUCSON	AZ		06/17/2021		98,423		(42)			(42)			646			
5000268	CENTRAL	IN		06/17/2021		162,794		(69)			(69)			1,053			
5000269	DUETTE	FL		06/17/2021		111,884		(35)			(35)			341			
5000270	RIVERSIDE	CA		06/17/2021		75,951		(58)			(58)			608			
5000271	TALLASSEE	AL		06/17/2021		146,630		(46)			(46)			1,043			
5000272	KEITHVILLE	LA		06/17/2021		120,064		(50)			(50)			753			
5000273	LIVE OAK	FL		06/17/2021		95,174		(43)			(43)			347			

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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
5000274	PORTLAND	OR		06/17/2021		87,137		(49)			(49)			516			
5000275	OGDEN	AR		06/17/2021		41,407		(33)			(33)			592			
5000276	ARCHER	FL		06/17/2021		103,703		(47)			(47)			577			
5000277	YAKIMA	WA		06/17/2021		67,461		(72)			(72)			483			
5000278	SAN LUIS OBISPO	CA		06/17/2021		147,690		(148)			(148)			1,216			
5000279	DALY CITY	CA		06/17/2021		341,522		(151)			(151)			1,866			
5000281	BLAINE	MN		06/17/2021		39,684		(62)			(62)			795			
5000282	FREMONT	CA		06/17/2021		261,740		(142)			(142)			1,328			
5000283	MORGAN HILL	CA		06/17/2021		175,871		(89)			(89)			957			
5000284	LENOX	MI		06/17/2021		67,262		(51)			(51)			530			
5000285	SACRAMENTO	CA		06/17/2021		75,740		(47)			(47)			458			
5000287	VAIL	AZ		06/17/2021		158,184		(48)			(48)			673			
5000288	ORMOND BEACH	FL		07/15/2021		124,491		(41)			(41)			719			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		110,813		(43)			(43)			636			
5000290	EDDYVILLE	IA		07/15/2021		169,139		(70)			(70)			1,045			
5000291	HOT SPRINGS	AR		07/15/2021		94,795		(41)			(41)			676			
5000293	LAKESIDE	AZ		07/15/2021		97,074		(54)			(54)			885			
5000294	JENSEN BEACH	FL		07/15/2021		85,446		(48)			(48)			1,036			
5000295	ARCHER	FL		07/15/2021		135,623		(101)			(101)			881			
5000296	SEWICKLEY	PA		07/15/2021		67,857		(53)			(53)			547			
5000297	PARKER DAM	CA		07/15/2021		140,853		(134)			(134)			972			
5000298	SANTA ROSA	CA		07/15/2021		107,843		(53)			(53)			581			
5000299	EL CAJON	CA		07/15/2021		129,708		(75)			(75)			700			
5000300	BOYNE CITY	MI		07/15/2021		39,534		(41)			(41)			1,270			
5000301	BELMONT	MI		07/15/2021		12,793		(20)			(20)			204			
5000302	BUENA VISTA	CO		07/15/2021		68,866		(48)			(48)			559			
5000304	CLEARLAKE OAKS	CA		07/15/2021		58,038		(33)			(33)			369			
5000306	EAST LIVERPOOL	OH		07/15/2021		48,477		(34)			(34)			652			
5000307	GEORGETOWN	FL		07/15/2021		299,961		(92)			(92)			1,275			
5000308	ACKWORTH	IA		08/26/2021		187,623		(81)			(81)			1,189			
5000309	RAYMOND	MS		08/26/2021		156,437		(69)			(69)			1,052			
5000310	ODESSA	TX		08/26/2021		169,768		(77)			(77)			958			
5000311	SEGUIN	TX		08/26/2021		217,996		(85)			(85)			1,277			
5000314	LAKE CHARLES	LA		08/26/2021		115,638		(34)			(34)			453			
5000315	GRAND RAPIDS	MI		08/26/2021		22,510		(70)			(70)			1,242			
5000316	CHESTERFIELD	MI		08/26/2021		119,038		(46)			(46)			662			
5000317	TYLER	TX		08/26/2021		95,167		(19)			(19)			567			
5000318	CITRUS HEIGHTS	CA		08/26/2021		81,274		(67)			(67)			843			
5000319	ERNUL	NC		08/26/2021		58,773		(40)			(40)			469			
5000320	PERRY	FL		08/26/2021		92,616		(77)			(77)			706			
5000321	GOODYEAR	AZ		08/26/2021		43,403		(53)			(53)			834			
5000322	AMORY	MS		08/26/2021		51,326		(31)			(31)			485			
5000323	OXNARD	CA		08/26/2021		101,155		(64)			(64)			467			
5000324	LAKE SUZY	FL		08/26/2021		146,066		(64)			(64)			783			
5000325	LEESVILLE	LA		08/26/2021		48,053		(27)			(27)			446			
5000326	ROGERS	AR		08/26/2021		26,005		(24)			(24)			351			
5000329	EDMOND	OK		08/26/2021		91,715		(36)			(36)			531			
5000333	ANKENY	IA		08/26/2021		62,302		(48)			(48)			483			
5000336	GREENWOOD	IN		08/26/2021		29,931		(43)			(43)			355			
5000338	CORDOVA	AL		08/26/2021		113,480		(67)			(67)			543			
5000342	ROSEBURG	OR		08/26/2021		70,233		(62)			(62)			663			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000343	DAVIE	FL		08/26/2021		60,945		(33)			(33)			515			
5000344	LAKE TAPPS	WA		08/26/2021		80,574		(56)			(56)			430			
5000345	ENNIS	TX		08/26/2021		57,518		(48)			(48)			1,247			
5000346	NORTH HIGHLANDS	CA		08/26/2021		72,148		(40)			(40)			377			
5000347	TROUTDALE	OR		08/26/2021		116,919		(87)			(87)			908			
5000349	SALEM	OR		08/26/2021		61,756								139			
5000351	LANCASTER	CA		08/26/2021		93,361		(41)			(41)			500			
5000352	CLACKAMAS	OR		08/26/2021		80,829		(49)			(49)			664			
5000353	OXNARD	CA		08/26/2021		280,857		(139)			(139)			1,469			
5000355	ALBUQUERQUE	NM		08/26/2021		72,462		(60)			(60)			579			
5000356	AMARILLO	TX		08/26/2021		143,941		(41)			(41)			558			
5000357	HANCOCK	NY		09/24/2021		132,822		(71)			(71)			436			
5000359	CAMERON	NC		09/24/2021		132,681		(50)			(50)			738			
5000360	VILLE PLATTE	LA		09/24/2021		105,124		(47)			(47)			583			
5000361	UMATILLA	OR		09/24/2021		211,195		(130)			(130)			1,760			
5000362	MIDDLEBURG	FL		09/24/2021		204,974		(70)			(70)			1,258			
5000363	TUCUMCARI	NM		09/24/2021		148,877		(62)			(62)			1,084			
5000364	MONROE	LA		09/24/2021		64,171		(36)			(36)			564			
5000366	PRATTVILLE	AL		09/24/2021		97,853		(81)			(81)			737			
5000367	QUAKERTOWN	PA		09/24/2021		102,644		(55)			(55)			510			
5000369	LOGANSPORT	LA		09/24/2021		36,600		(44)			(44)			450			
5000370	ORLANDO	FL		09/24/2021		51,192		(42)			(42)			385			
5000371	HANCEVILLE	AL		09/24/2021		201,349		(128)			(128)			1,502			
5000372	SYLMAR	CA		09/24/2021		183,082		(90)			(90)			636			
5000373	MULBERRY	AR		09/24/2021		108,454		(47)			(47)			920			
5000374	WINNSBORO	TX		09/24/2021		122,225		(47)			(47)			680			
5000375	DAVIE	FL		09/24/2021		60,136		(74)			(74)			785			
5000376	NORWALK	CA		09/24/2021		74,702		(37)			(37)			385			
5000377	ORLANDO	FL		09/24/2021		64,570		(53)			(53)			480			
5000378	STUART	FL		09/24/2021		61,675		(63)			(63)			422			
5000379	VERNON	CT		09/24/2021		56,067		(50)			(50)			752			
5000380	APOPKA	FL		09/24/2021		20,318		(34)			(34)			371			
5000381	ROSEVILLE	CA		09/24/2021		84,986		(41)			(41)			439			
5000382	ST STEPHENS	AL		09/24/2021		25,320		(41)			(41)			467			
5000383	HARTLAND	MI		09/24/2021		46,141		(38)			(38)			336			
5000384	SAN JOSE	CA		09/24/2021		239,617								410			
5000385	SIKESTON	MO		09/24/2021		161,216		(94)			(94)			771			
5000386	HAYWARD	CA		09/24/2021		316,909		(169)			(169)			1,564			
5000387	SUNNYVALE	CA		09/24/2021		234,995		(145)			(145)			1,050			
5000388	CORONA	CA		09/24/2021		135,093		(96)			(96)			516			
5000389	LANCASTER	CA		09/24/2021		118,718		(65)			(65)			196			
5000390	OCALA	FL		09/24/2021		20,664		(30)			(30)			160			
5000391	SAN JOSE	CA		09/24/2021		150,810		(67)			(67)			1,388			
5000394	WARREN	OH		09/24/2021		16,966		(25)			(25)			540			
5000395	CORVALLIS	OR		09/24/2021		37,549		(33)			(33)			526			
5000396	FORT COLLINS	CO		09/24/2021		66,580		(41)			(41)			550			
5000397	AIKEN	SC		09/24/2021		147,002		(48)			(48)			674			
5000399	UMATILLA	FL		09/24/2021		180,957		(58)			(58)			1,043			
5000401	JACKSONVILLE	AR		09/24/2021		168,282		(53)			(53)			759			
5000402	HARRAH	OK		09/24/2021		113,857		(42)			(42)			891			
5000403	SHADY POINT	OK		10/22/2021		144,929		(63)			(63)			1,375			

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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
5000404	ABILENE	TX		10/22/2021		99,352		(29)			(29)			380			
5000405	GLEN ROSE	TX		10/22/2021		98,221		(40)			(40)			1,113			
5000406	BOYNTON BEACH	FL		10/22/2021		132,309		(109)			(109)			981			
5000407	GOLETA	CA		10/22/2021		64,315		(87)			(87)			1,988			
5000408	MOSES LAKE	WA		10/22/2021		80,449		(82)			(82)			616			
5000409	HOMER	LA		10/22/2021		127,391		(48)			(48)			699			
5000410	BIG SANDY	TX		10/22/2021		81,001		(67)			(67)			611			
5000411	HAYWARD	CA		10/22/2021		218,907		(118)			(118)			1,080			
5000412	BLOOMINGBURG	NY		10/22/2021		18,127		(25)			(25)			210			
5000413	HARTLAND	MI		10/22/2021		123,686		(66)			(66)			610			
5000414	JACKSON	MO		10/22/2021		111,704		(60)			(60)			547			
5000415	SUNNYVALE	CA		10/22/2021		150,998		(58)			(58)			834			
5000416	WASHINGTON	MI		10/22/2021		48,350		(50)			(50)			418			
5000417	SEGUIN	TX		10/22/2021		196,405		(77)			(77)			1,119			
5000418	HARRISBURG	PA		10/22/2021		19,833		(69)			(69)			1,101			
5000419	HOPKINS	MI		10/22/2021		14,799		1			1			252			
5000420	LAKE CITY	FL		10/22/2021		93,808		(57)			(57)			503			
5000421	FOX	AR		10/22/2021		123,052		(50)			(50)			871			
5000422	CLAYTON	CA		10/22/2021		221,741		(123)			(123)			1,134			
5000423	AUMSVILLE	OR		10/22/2021		64,908		(49)			(49)			495			
5000424	HOPKINS	MI		10/22/2021		51,487		(59)			(59)			982			
5000426	LAKESIDE	CA		10/22/2021		175,196		(93)			(93)			858			
5000429	TRENTON	FL		10/22/2021		213,259		(65)			(65)			896			
5000430	PEARSALL	TX		10/22/2021		192,893		(62)			(62)			880			
5000431	TUCSON	AZ		11/19/2021		239,101		(94)			(94)			1,361			
5000432	OCALA	FL		11/19/2021		100,647		(50)			(50)			539			
5000433	LOUISA	KY		11/19/2021		82,329		(56)			(56)			426			
5000434	MARSHALL	TX		11/19/2021		82,408		(35)			(35)			436			
5000436	CUSHING	TX		11/19/2021		99,299		(80)			(80)			707			
5000438	MELBOURNE	FL		11/19/2021		62,115		(38)			(38)			505			
5000439	SPRING VALLEY	CA		11/19/2021		123,852		(67)			(67)			607			
5000440	PINELLAS PARK	FL		11/19/2021		25,353		(156)			(156)			1,642			
5000442	RIVERVIEW	FL		11/19/2021		62,029		(60)			(60)			397			
5000443	FLAT ROCK	MI		11/19/2021		23,005		(33)			(33)			415			
5000444	HOPKINS	MI		11/19/2021		55,890		(49)			(49)			728			
5000445	MAYS LANDING	NJ		11/19/2021		106,208		(98)			(98)			1,912			
5000446	SARASOTA	FL		11/19/2021		105,601		(102)			(102)			861			
5000447	ZEPHYRHILLS	FL		11/19/2021		43,364		(50)			(50)			664			
5000448	MARION	OH		11/19/2021		120,211		(41)			(41)			878			
5000449	TRENTON	FL		11/19/2021		102,376		(32)			(32)			293			
5000450	LA PUENTE	CA		11/19/2021		256,534		(82)			(82)			1,298			
5000451	MINERAL WELLS	TX		12/16/2021		83,754		(63)			(63)			629			
5000452	PERRYVILLE	MD		12/16/2021		160,925		(98)			(98)			932			
5000453	GOLDEN	CO		12/16/2021		44,373		(83)			(83)			744			
5000454	WALLED LAKE	MI		12/16/2021		12,082								446			
5000455	SURPRISE	AZ		12/16/2021		49,105		(43)			(43)			339			
5000456	CITRUS HEIGHTS	CA		12/16/2021		143,165		(76)			(76)			699			
5000457	BRIGHTON	MI		12/16/2021		29,637		(53)			(53)			564			
5000458	FAYETTEVILLE	GA		12/16/2021		28,270		(53)			(53)			474			
5000459	NEWARK VALLEY	NY		12/16/2021		68,448		(65)			(65)			2,038			
5000460	ASHLEY	OH		12/16/2021		95,397		(30)			(30)			426			

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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
5000461	JACKSONVILLE	FL		12/16/2021		191,220		(61)			(61)			1,049			
5000462	LOWER LAKE	CA		01/25/2022		225,654		(74)			(74)			1,056			
5000463	SANFORD	NC		01/25/2022		287,383		(93)			(93)			1,317			
5000464	LORENA	TX		01/25/2022		160,930		(64)			(64)			931			
5000465	DELANO	TN		01/25/2022		85,214		(57)			(57)			657			
5000466	MUNFORD	AL		01/25/2022		76,649		(44)			(44)			792			
5000467	NEW RINGGOLD	PA		01/25/2022		32,443		(27)			(27)			235			
5000469	OVERTON	TX		01/25/2022		93,890		(37)			(37)			558			
5000470	SAN JOSE	CA		01/25/2022		260,433		(166)			(166)			1,051			
5000471	FORESTHILL	CA		01/25/2022		71,818		(44)			(44)			310			
5000472	TALENT	OR		01/25/2022		74,340		(43)			(43)			348			
5000473	EL MIRAGE	AZ		01/25/2022		45,028		(34)			(34)			223			
5000474	HUDSONVILLE	MI		01/25/2022		48,626		(48)			(48)			615			
5000475	VALRICO	FL		01/25/2022		64,597		(44)			(44)			497			
5000477	DONALD	OR		01/25/2022		108,325		(89)			(89)			790			
5000478	MYRTLE BEACH	SC		01/25/2022		47,554		(57)			(57)			566			
5000479	STUART	FL		01/25/2022		71,098		(55)			(55)			621			
5000480	CORNELIUS	OR		01/25/2022		141,462		(81)			(81)			658			
5000481	SILVER CITY	NM		01/25/2022		85,142		(38)			(38)			554			
5000482	HEREFORD	PA		01/25/2022		74,829		(69)			(69)			324			
5000483	DEL VALLE	TX		01/25/2022		119,595		(77)			(77)			493			
5000485	DAVIE	FL		01/25/2022		108,162		(87)			(87)			759			
5000486	MURRELLS INLET	SC		01/25/2022		54,789		(206)			(206)			1,869			
5000487	MELROSE	FL		01/25/2022		221,051		(101)			(101)			1,396			
5000488	NORWOOD	NC		01/25/2022		197,167		(58)			(58)			788			
5000489	QUITMAN	TX		01/25/2022		116,535		(37)			(37)			351			
5000490	FLORENCE	OR		01/25/2022		186,711		(55)			(55)			729			
5000491	SPARTA	MO		01/25/2022		129,693		(54)			(54)			860			
5000493	ROXBORO	NC		02/18/2022		101,504		(81)			(81)			706			
5000494	DIANA	TX		02/18/2022		107,812		(63)			(63)			332			
5000495	JESSUP	MD		02/18/2022		80,969		(75)			(75)			521			
5000496	FORT DEPOSIT	AL		02/18/2022		63,276		(50)			(50)			499			
5000497	PIEDMONT	AL		02/18/2022		44,275		(41)			(41)			294			
5000498	POTTSTOWN	PA		02/18/2022		28,064		(26)			(26)			414			
5000500	CONWAY	SC		02/18/2022		97,379		(156)			(156)			1,755			
5000502	MONTICELLO	AR		02/18/2022		143,664		(84)			(84)			663			
5000503	COATESVILLE	PA		02/18/2022		27,915		(25)			(25)			359			
5000504	ROCKY POINT	NC		02/18/2022		100,559		(31)			(31)			413			
5000505	RUSKIN	FL		02/18/2022		226,891		(106)			(106)			5,174			
5000506	POINT	TX		02/18/2022		189,900		(61)			(61)			973			
5000507	LAKELAND	FL		02/18/2022		198,159		(66)			(66)			912			
5000508	CHIEFLAND	FL		02/18/2022		90,100		(31)			(31)			705			
5000509	COCHRANTON	PA		02/18/2022		157,363		(44)			(44)			585			
5000510	CLAREMORE	OK		04/13/2022		149,631		(107)			(107)			690			
5000511	MONETTA	SC		04/13/2022		60,474		(54)			(54)			1,089			
5000513	COLUMBUS	MS		04/13/2022		86,255		(50)			(50)			1,263			
5000514	HAMMOND	NY		04/13/2022		128,552		(82)			(82)			520			
5000516	SACRAMENTO	CA		04/13/2022		109,497		(67)			(67)			466			
5000517	DEL VALLE	TX		04/13/2022		88,846		(59)			(59)			371			
5000518	TUCSON	AZ		04/13/2022		105,267		(98)			(98)			687			
5000519	MACUNGIE	PA		04/13/2022		31,335		(19)			(19)			165			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000520	BENSALEM	PA		04/13/2022		83,250		(67)			(67)			593			
5000521	DOVER	AR		04/13/2022		187,442		(61)			(61)			1,047			
5000522	PETALUMA	CA		04/13/2022		101,137		(68)			(68)			387			
5000523	OCEAN BREEZE	FL		04/13/2022		165,862		(151)			(151)			2,160			
5000524	GRASS VALLEY	CA		04/13/2022		45,490		(30)			(30)			174			
5000525	NOVI	MI		04/13/2022		41,703		(39)			(39)			181			
5000526	DADE CITY	FL		04/13/2022		80,709		(111)			(111)			1,230			
5000527	TAMPA	FL		04/13/2022		79,288		(58)			(58)			578			
5000530	BARNARD	MO		04/13/2022		146,911		(47)			(47)			650			
5000531	CAMPTONVILLE	CA		04/13/2022		288,266		(143)			(143)			6,328			
5000532	OXFORD	AL		05/27/2022		86,396		104			104			615			
5000533	BUTLER	PA		05/27/2022		39,682		82			82			548			
5000534	BISMARCK	AR		05/27/2022		280,759		251			251			1,659			
5000535	FREEPORT	FL		05/27/2022		77,908		112			112			735			
5000536	HIGBEE	MO		05/27/2022		29,414		59			59			389			
5000537	LLANO	TX		05/27/2022		76,296		98			98			565			
5000538	WILLIS	TX		05/27/2022		93,546		76			76			263			
5000539	DOWNSVILLE	LA		05/27/2022		78,691		81			81			455			
5000540	MANSFIELD	LA		05/27/2022		68,970		107			107			686			
5000541	EL DORADO	AR		05/27/2022		162,901		142			142			804			
5000542	PACOLET	SC		05/27/2022		160,580		219			219			1,193			
5000543	HOLLY LAKE RANCH	TX		05/27/2022		45,011		85			85			758			
5000544	BLUE CREEK	OH		05/27/2022		16,943		23			23			132			
5000545	NEW BLOOMFIELD	PA		05/27/2022		74,649		91			91			513			
5000547	WILLIS	MI		05/27/2022		50,305		68			68			407			
5000548	PALM BEACH GARDENS	FL		05/27/2022		48,430		57			57			430			
5000549	SAN JOSE	CA		05/27/2022		137,786		143			143			818			
5000551	ENUMCLAW	WA		05/27/2022		141,918		114			114			587			
5000553	ANAHEIM	CA		05/27/2022		89,710		72			72			371			
5000554	CHESHIRE	OR		05/27/2022		114,549		94			94			707			
5000555	QUITMAN	TX		05/27/2022		62,611		61			61			110			
5000556	LEVELLAND	TX		05/27/2022		59,606		75			75			372			
5000557	EULESS	TX		05/27/2022		166,920		135			135			691			
5000558	HUDSON	FL		05/27/2022		21,323		42			42			267			
5000560	LEESBURG	FL		05/27/2022		55,513		67			67			380			
5000562	JOHNSTON	SC		05/27/2022		90,620		58			58			372			
5000563	HIGHLAND	NC		05/27/2022		233,698		201			201			1,140			
5000564	PALATKA	FL		05/27/2022		119,724		101			101			575			
5000565	HARLETON	TX		05/27/2022		136,920		106			106			570			
5000566	QUINLAN	TX		05/27/2022		218,238		187			187			1,068			
5000567	KARNACK	TX		05/27/2022		114,451		99			99			558			
5000568	HASTINGS	FL		05/27/2022		237,998		204			204			1,249			
5000569	MELBOURNE	AR		05/27/2022		68,489		57			57			851			
5000571	BROOKSVILLE	FL		05/27/2022		77,096		(1)			(1)			105			
5000572	PORUM	OK		05/27/2022		89,936		190			190			1,295			
5000573	CUSTER	WA		05/27/2022		362,816		282			282			1,537			
5000574	Staten Island	NY		06/09/2022		981,360		346			346			4,529			
5000575	Portland	OR		06/09/2022		403,594		123			123			1,513			
5000576	Mililani	HI		06/09/2022		1,272,088		428			428			5,487			
5000577	Staten Island	NY		06/09/2022		1,414,696		469			469			7,096			
5000578	Brooklyn	NY		06/09/2022		1,416,654		485			485			6,278			

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 Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000579	Nashville	TN		06/09/2022		243,749		19			19			76			
5000581	Mililani	HI		06/09/2022		419,411		150			150			4,792			
5000583	Francis	UT		06/09/2022		443,397		153			153			1,995			
5000585	HASTINGS ON HUDSON	NY		06/09/2022		458,162		157			157			2,029			
5000587	Township Of Washington	NJ		06/09/2022		476,005		131			131			2,075			
5000588	Oceanside	NY		06/09/2022		835,471		289			289			3,732			
5000590	Washington	UT		06/09/2022		780,527		251			251			3,044			
5000591	Port Richey	FL		06/09/2022		94,366		32			32			435			
5000592	Morristown	AZ		06/09/2022		226,400		79			79			342			
5000593	La Crescenta	CA		06/09/2022		1,050,758		334			334			4,165			
5000594	Washington	UT		06/09/2022		648,041		181			181			2,111			
5000595	Sonora	CA		06/09/2022		118,807		35			35			423			
5000597	Hicksville	NY		06/09/2022		723,435		264			264			3,549			
5000598	San Diego	CA		06/09/2022		713,868		246			246			3,210			
5000599	Pembroke Pines	FL		06/09/2022		179,805		53			53			622			
5000602	Aventura	FL		06/09/2022		756,381		261			261			3,401			
5000603	Atlanta	GA		06/09/2022		487,631		170			170			2,238			
5000604	Burnsville	NC		06/09/2022		475,341		135			135			1,585			
5000605	Brigantine	NJ		06/09/2022		355,563		121			121			2,597			
5000607	Gainesville	FL		06/09/2022		150,992		46			46			561			
5000608	Stockton	CA		06/09/2022		312,100		88			88			1,041			
5000609	New York	NY		06/09/2022		2,220,478		816			816			15,099			
5000610	GOSHEN	NY		06/09/2022		592,615		184			184			2,251			
5000613	Princeton	NJ		06/09/2022		835,236		320			320			4,663			
5000615	Irvine	CA		06/09/2022		1,628,096		509			509			8,442			
5000618	Brooklyn	NY		06/09/2022		1,328,817		495			495			6,685			
5000620	Montague	NJ		06/09/2022		351,692		94			94			1,073			
5000621	Cotton Wood Heights	UT		06/09/2022		1,320,866		464			464			4,134			
5000622	Bakersfield	CA		06/09/2022		358,424		162			162			2,013			
5000624	Nottingham	MD		06/09/2022		183,181		61			61			790			
5000625	Jamaica	NY		06/09/2022		991,033		373			373			5,087			
5000626	Point Pleasant Beach	NJ		06/09/2022		468,588		123			123			2,370			
5000627	Flemington	NJ		06/09/2022		557,110		196			196			2,571			
5000628	Haddonfield	NJ		06/09/2022		578,679		184			184			4,084			
5000630	Syosset	NY		06/09/2022		2,194,437		762			762			10,041			
5000631	Long Beach	NY		06/09/2022		441,685		158			158			2,050			
5000632	Norwood	NJ		06/09/2022		597,619		193			193			2,420			
5000634	Land O Lakes	FL		06/09/2022		382,284		125			125			1,581			
5000635	Meridian	ID		06/09/2022		236,502		81			81			696			
5000636	Brooklyn	NY		06/09/2022		704,680		272			272			5,057			
5000637	Hewlett Harbor	NY		06/09/2022		1,170,797		396			396			5,022			
5000639	Fresh Meadows	NY		06/09/2022		1,060,346		383			383			5,098			
5000640	Ossining	NY		06/09/2022		442,116		167			167			3,998			
5000641	Manteca	CA		06/09/2022		579,481		154			154			1,175			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022		206,435		69			69			895			
5000643	Rio Rancho	NM		06/09/2022		201,668		57			57			676			
5000645	San Carlos	CA		06/09/2022		2,560,512		813			813			10,149			
5000647	Montauk	NY		06/09/2022		927,238		298			298			3,714			
5000648	Corona	CA		06/09/2022		401,123		628			628			7,995			
5000649	Brooklyn	NY		06/09/2022		1,400,503		530			530			9,325			
5000652	Temecula	CA		06/09/2022		908,875		269			269			3,235			

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
5000653	Northport	NY		06/09/2022		591,697		223			223			3,039			
5000654	Broken Arrow	OK		06/09/2022		396,427		144			144			1,725			
5000655	Ontario	CA		06/09/2022		461,848		156			156			1,993			
5000656	Great Neck	NY		06/09/2022		1,333,733		779			779			13,303			
5000657	Ridgewood	NY		06/09/2022		790,654		244			244			3,003			
5000658	Spring Valley	NY		06/09/2022		682,313		222			222			2,794			
5000659	Brooklyn	NY		06/09/2022		2,126,230		657			657			8,075			
5000662	Holtsville	NY		06/09/2022		537,641		178			178			2,271			
5000663	Eagle Mountain	UT		06/09/2022		493,967		180			180			2,658			
5000664	Ozone Park	NY		06/09/2022		658,021		226			226			2,929			
5000666	Albuquerque	NM		06/09/2022		118,609		36			36			296			
5000668	Huntington Beach	CA		06/09/2022		1,019,740		293			293			3,475			
5000669	Port Saint Lucie	FL		06/09/2022		212,252		64			64			773			
5000671	Bakersfield	CA		06/09/2022		402,854		128			128			1,597			
5000672	Holtsville	NY		06/09/2022		280,878		93			93			1,193			
5000675	NEWPORT COAST	CA		08/18/2022		2,588,882		3,667			3,667			14,701			
5000676	Mililani	HI		08/18/2022		2,668,907		2,693			2,693			13,749			
5000677	MIAMI	FL		08/18/2022		2,118,978		1,447			1,447			7,124			
5000682	SANTA PAULA	CA		08/18/2022		1,199,648		1,799			1,799			7,002			
5000683	DESTIN	FL		08/18/2022		1,228,448		1,079			1,079			5,991			
5000684	KIRKLAND	WA		08/18/2022		1,192,724		1,323			1,323			6,509			
5000685	MOUNTAIN VIEW	CA		08/18/2022		1,167,450		1,611			1,611			6,897			
5000686	SAN DIEGO	CA		08/18/2022		1,070,937		1,471			1,471			6,313			
5000687	RANCHO MIRAGE	CA		08/18/2022		960,878		855			855			4,889			
5000688	IRVING	TX		08/18/2022		905,168		701			701			3,588			
5000689	STATEN ISLAND	NY		08/18/2022		810,606		657			657			3,497			
5000690	WILLIS	TX		08/18/2022		752,829		810			810			4,051			
5000692	PONTE VEDRA BEACH	FL		08/18/2022		705,616		1,155			1,155			4,390			
5000693	RANCHO MIRAGE	CA		08/18/2022		717,380		924			924			3,901			
5000694	RENO	NV		08/18/2022		673,530		431			431			2,099			
5000696	Washington	UT		08/18/2022		631,902		511			511			3,650			
5000697	SEATTLE	WA		08/18/2022		536,400		694			694			3,034			
5000698	SANTA MONICA	CA		08/18/2022		523,167		480			480			2,641			
5000701	SELBYVILLE	DE		08/18/2022		464,110		300			300			1,446			
5000702	PLEASANTON	CA		08/18/2022		446,499		397			397			2,212			
5000703	CONCORD	CA		08/18/2022		399,457		518			518			3,391			
5000704	FALL RIVER	MA		08/18/2022		389,458		519			519			1,732			
5000706	STATEN ISLAND	NY		08/18/2022		382,339		362			362			1,905			
5000707	CHESTERFIELD	VA		08/18/2022		392,073		359			359			2,008			
5000708	WEST ISLIP	NY		08/18/2022		349,027		542			542			1,932			
5000709	MIAMI SPRINGS	FL		08/18/2022		355,385		314			314			1,751			
5000710	FRANKLIN LAKES	NJ		08/18/2022		354,213		310			310			1,712			
5000711	MIAMI	FL		08/18/2022		348,625		265			265			1,374			
5000712	ORLANDO	FL		08/18/2022		305,635		194			194			931			
5000714	OZONE PARK	NY		08/18/2022		272,282		183			183			902			
5000715	DAVENPORT	FL		08/18/2022		230,754		138			138			649			
5000716	BROOKLYN	NY		08/18/2022		227,112		159			159			791			
5000717	CARMEL	NY		08/18/2022		199,500		150			150			694			
5000718	NORTH BEACH	MD		08/18/2022		191,936		136			136			684			
5000719	LEXINGTON PARK	MD		08/18/2022		190,992		127			127			622			
5000720	HAMPTON	NH		08/18/2022		189,139		160			160			1,212			

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
5000721	CORAL GABLES	FL		08/18/2022		182,832		133			133			1,937			
5000722	DELRAY BEACH	FL		08/18/2022		180,045		157			157			1,157			
5000723	HAINES CITY	FL		08/18/2022		151,686		142			142			800			
5000724	BALTIMORE	MD		08/18/2022		139,473		92			92			469			
5000725	FREDERICKSBURG	VA		08/18/2022		136,395		91			91			299			
5000726	CONROE	TX		08/18/2022		114,646		74			74			360			
5000728	PHILADELPHIA	PA		08/18/2022		109,198		68			68			323			
5000729	PHILADELPHIA	PA		08/18/2022		88,960		182			182			791			
0299999. Mortgages with partial repayments						506,568,592		14,005		2,681,573	2,695,578			17,610,988			
4006091	Chicago	IL		04/22/2016	08/26/2024	24,740,759							24,407,702	24,407,702			
4007590	Durham	NC		07/16/2024	08/30/2024								4,000,000	4,000,000			
4007610	Houston	TX		08/14/2024	09/09/2024								2,000,000	2,000,000			
0399999. Mortgages disposed						24,740,759							30,407,702	30,407,702			
0599999 - Totals						588,365,149		13,213		2,681,573	2,694,786		86,928,946	104,506,258		(33,676)	(33,676)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II	New York	NY	BLACKSTONE TACTICAL OPPORTUNIT		01/26/2015			29,340			
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I L.P.	Chicago	IL	DIRECT FUNDING		08/10/2017			4,629,673			
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP			OCEANSOUND PARTNERS FUND, LP		02/14/2020			1,771,065			
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			PENDULUM OPPORTUNITIES LLC		07/13/2021			47,978			
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			VIEWPOINT VENTURES FUND		01/21/2022			8,517,888			
BES3PP-P7-8	BHARCAP PARTNERS II LP			DIRECT FUNDING		03/08/2024			4,937,923			
BES3NT-H6-3	OCEANSOUND PARTNERS FUND LP			OCEANSOUND PARTNERS FUND, LP		01/10/2024			2,257,783			
1999999. Joint Venture Interests - Common Stock - Unaffiliated									22,191,650			XXX
BES1Q1-0E-6	NCS TE HOLDCO 2020 LLC			NCS TE HOLDCO 2020 LLC		05/07/2020			127,146			
2599999. Joint Venture Interests - Other - Unaffiliated									127,146			XXX
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING		11/27/2018			8,767			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									8,767			XXX
6099999. Total - Unaffiliated									22,327,563			XXX
6199999. Total - Affiliated												XXX
6299999 - Totals									22,327,563			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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 FUNDING	01/26/2015	08/06/2024	23,075							23,075	23,073		(2)	(2)	1,115
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			PENDULUM OPPORTUNITIES LLC	07/13/2021	07/10/2024	147,388							147,388	147,387		(1)	(1)	491,271
BES3NT-H6-3	OCEANSOUND PARTNERS FUND LP			DIRECT FUNDING	01/10/2024	07/31/2024	3,026,098							3,026,098	3,026,098				79,566
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,196,561							3,196,561	3,196,558		(3)	(3)	571,952
BES1Q1-0E-6	NCS TE HOLDCO 2020 LLC			Capital Distribution	05/07/2020	07/22/2024	127,147							127,147	127,147				127,147
2599999. Joint Venture Interests - Other - Unaffiliated							127,147							127,147	127,147				127,147
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST			DIRECT FUNDING	04/12/2016	07/31/2024	179,301							179,301	175,166		(4,135)	(4,135)	3,288,675
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST			DIRECT FUNDING	04/12/2016	09/30/2024	2,841,609							2,841,609	2,841,609				
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			DIRECT FUNDING	07/06/2016	07/31/2024	259,306							259,306	259,306				1,145,762
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			DIRECT FUNDING	07/06/2016	09/30/2024	758,331							758,331	758,331				
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 3			DIRECT FUNDING	08/26/2016	07/31/2024	202,180							202,180	202,180				893,349
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 3			DIRECT FUNDING	08/26/2016	09/30/2024	591,270							591,270	591,270				
48250H-AC-2	KKR 2012-1A B 13.318% 07/15/30			Paydown	08/07/2014	07/15/2024													
BES3N0-AS-5	LENDBUZZ AUTO 2023-RES 0.000% 12/21/30			Paydown	12/22/2023	09/16/2024	473,200							473,200	473,200				49,094

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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
BESOWT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING	11/27/2018	09/12/2024	50,311							50,311	50,311				4,810
87289B-AH-7	TCP DLF VIII 2018 CLO SUB EQ 0.000%			Paydown	12/20/2021	07/31/2024													
04015X-AN-2	ARES CLO LTD SERIES 14 31RA CLASS SUB 14			Paydown	12/20/2021	07/01/2024	1,693,976							1,693,976	1,693,976				154,531
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 18 2A			Paydown	12/20/2021	07/19/2024	352,484							352,484	352,484				25,141
09626F-AE-1	BLUE MOUNTAIN LTD 0.000% 07/20/26			Paydown	06/02/2014	07/22/2024	26,052							26,052	26,052				2,022
12560D-AC-2	CIP VIII PRIVATE EQUITY BACKED SUB 0.0			Paydown	09/24/2020	07/15/2024													
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 18 61I CL			Paydown	12/20/2021	07/17/2024	159,287							159,287	159,287				7,922
36320N-AE-6	GALXY 2015-19A COMB SERIES 2015-20A CLAS			Paydown	05/20/2015	07/20/2024	39,512							39,512	75,543		36,031	36,031	6,433
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C			Paydown	12/20/2021	07/26/2024	245,676							245,676	245,676				18,587
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			Paydown	12/20/2021	07/15/2024	18,429							18,429	18,429				1,655
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU			Paydown	12/20/2021	07/15/2024	168,674							168,674	168,674				23,396
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS			Paydown	12/20/2021	07/22/2024	711,224							711,224	711,224				83,657
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10A CLASS			Paydown	12/20/2021	07/25/2024	453,412							453,412	453,412				13,544
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS			Paydown	10/13/2020	07/22/2024													
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S			Paydown	12/20/2023	07/22/2024	843,948							843,948	843,948				13,686
BES3JS-QT-0	CV HCS RATED FEEDER LP			DIRECT FUNDING	11/06/2023	07/12/2024	763,203							763,203	763,197		(6)	(6)	
BGH530-RN-2	PDFNI 2017			DIRECT FUNDING	06/09/2017	07/31/2024	104,439							104,439	104,439		(1)	(1)	723,983
BGH530-RN-2	PDFNI 2017			DIRECT FUNDING	06/09/2017	09/30/2024	462,915							462,915	462,915				
BGH523-TA-3	PDFNI 2017 LLC INTEREST 4			DIRECT FUNDING	05/09/2017	09/30/2024	659,999							659,999	659,999				
118381-AC-6	BUCKHORN PARK CLO LTD SERIES 19 1A CLASS			Paydown	12/20/2021	07/18/2024	16,446							16,446	16,446				1,403
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							12,075,184							12,075,184	12,107,074		31,889	31,889	6,457,650
6099999. Total - Unaffiliated							15,398,892							15,398,892	15,430,779		31,886	31,886	7,156,749
6199999. Total - Affiliated																			
6299999 - Totals							15,398,892							15,398,892	15,430,779		31,886	31,886	7,156,749

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

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38384D-MN-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Interest Capitalization		3,922	3,922		1.A
91282C-LC-3	US TREASURY N B 4.000% 07/31/29		08/19/2024	CITADEL SECURITIES INSTITUTION		10,116,406	10,000,000	21,739	1.A
91282C-LD-1	US TREASURY N B 4.125% 07/31/31		08/23/2024	CITADEL SECURITIES INSTITUTION		5,128,516	5,000,000	14,572	1.A
0109999999. Subtotal - Bonds - U.S. Governments						15,248,844	15,003,922	36,311	XXX
3132DT-FB-1	FHLMC POOL SD5562 5.500% 05/01/54		07/25/2024	CIT Group Holdings Inc.		2,206,335	2,217,077	8,468	1.A
3133ER-UZ-2	FEDERAL FARM CREDIT BANK 5.400% 09/26/		09/20/2024	DAIWA CAPITAL MARKETS AMERICA		5,000,000	5,000,000		1.B FE
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		09/01/2024	Interest Capitalization		6,897	6,897		1.A
3136BR-GB-7	FANNIE MAE SERIES 2024 9 CLASS GZ 5.50		09/01/2024	Interest Capitalization		38,687	38,687		1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000		09/01/2024	Interest Capitalization		25,202	25,202		1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000		09/01/2024	Interest Capitalization		3,981	3,981		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000		09/01/2024	Interest Capitalization		27,731	27,731		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000		09/01/2024	Interest Capitalization		10,531	10,531		1.A
3137HA-RC-2	FREDDIE MAC SERIES 5348 CLASS HZ 6.000		09/01/2024	Interest Capitalization		7,884	7,884		1.A
3137HB-XZ-2	FREDDIE MAC SERIES 5386 CLASS HZ 5.500		09/01/2024	Interest Capitalization		21,102	21,102		1.A
31418F-BM-8	FHLMC POOL MA5443 5.000% 08/01/54		07/25/2024	MORGAN STANLEY & CO		487,930	500,000	1,736	1.A
34074M-8G-9	FLORIDA ST HSG FIN CORP REVENU SERIES 6		09/05/2024	Raymond James & Associates		100,000	100,000		1.A FE
34074M-8H-7	FLORIDA ST HSG FIN CORP REVENU SERIES 6		09/05/2024	Raymond James & Associates		100,000	100,000		1.A FE
35563C-AK-4	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/20/2024	D.A. DAVIDSON & CO.		246,970		691	1.A
35563C-AN-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/20/2024	D.A. DAVIDSON & CO.		54,273		154	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,337,523	8,059,092	11,049	XXX
000112-AA-0	A&K FUNDING SERIES 2005-A 3.680% 04/10		05/15/2024	Various		2,201,314	10,423,348		2.B Z
000112-AB-8	A&K FUNDING SERIES 2006-A 3.790% 11/10		05/15/2024	Various		9,558,477	46,252,669		2.B Z
010392-FU-7	ALABAMA POWER CO SERIES 20 A 1.450% 09		08/27/2024	GOLDMAN SACHS & CO		3,063,096	3,600,000	23,200	1.E FE
02352B-AA-3	AMENTUM ESCROW CORP SERIES 144A 7.250%		07/30/2024	J.P. MORGAN SECURITIES, LLC		125,000	125,000		4.B FE
025676-AN-7	AMERICAN NATIONAL GROUP 5.750% 10/01/2		09/25/2024	WELLS FARGO SECURITIES, LLC		499,765	500,000		2.B FE
03040W-AX-3	AMERICAN WATER CAPITAL C 3.450% 05/01/		09/17/2024	GOLDMAN SACHS & CO		14,613,087	19,100,000	226,540	2.A FE
036752-AM-5	ELEVANCE HEALTH INC 3.125% 05/15/50		09/11/2024	GOLDMAN SACHS & CO		2,152,860	3,000,000	30,469	2.A FE
036752-AN-3	ELEVANCE HEALTH INC 2.250% 05/15/30		09/17/2024	GOLDMAN SACHS & CO		2,515,772	2,800,000	21,525	2.A FE
036752-AS-2	ANTHEM INC 3.600% 03/15/51		09/17/2024	GOLDMAN SACHS & CO		17,988,566	23,300,000	263,390	2.A FE
036752-AV-5	ELEVANCE HEALTH INC 5.350% 10/15/25		09/11/2024	GOLDMAN SACHS & CO		4,923,742	4,888,000	98,698	2.A FE
036752-AZ-6	ELEVANCE HEALTH INC 5.375% 06/15/34		09/17/2024	GOLDMAN SACHS & CO		6,169,057	5,866,000	82,953	2.A FE
036752-BA-0	ELEVANCE HEALTH INC 5.650% 06/15/54		08/21/2024	GOLDMAN SACHS & CO		1,055,360	1,000,000	12,869	2.A FE
047649-AA-6	ATKORE INC SERIES 144A 4.250% 06/01/31		08/22/2024	WELLS FARGO SECURITIES, LLC		578,875	650,000	6,174	3.A FE
054982-AA-1	BACKCAST SPECTRA ARTICOM 9.551% 11/03/		09/23/2024	BCAST 2022-A ISSUER LLC		3,214,025	3,214,025		1.D PL
05523U-AP-5	BAE SYSTEMS HOLDINGS INC 3.850% 12/15/		09/17/2024	GOLDMAN SACHS & CO		2,079,840	2,100,000	20,886	2.A FE
05555M-AE-9	BDS LTD SERIES 2024 FL13 CLASS B 144A		09/05/2024	WELLS FARGO SECURITIES, LLC		99,750	100,000		1.D FE
05555M-AG-4	BDS LTD SERIES 2024 FL13 CLASS C 144A		09/05/2024	WELLS FARGO SECURITIES, LLC		99,750	100,000		1.G FE
05609J-AL-6	BXHPP TRUST SERIES 2021 FILM CLASS C 144		08/23/2024	PERFORMANCE TRUST CAPITAL PART		518,925	550,000	191	1.A
05613Q-AA-8	BX TRUST SERIES 2024 AIR2 CLASS A 144A		09/12/2024	WELLS FARGO SECURITIES, LLC		2,572,553	2,579,000		1.A FE
05613R-AE-8	BSPRT ISSUER LTD SERIES 2024 FL11 CLASS		09/16/2024	Barclays Capital		349,113	350,000		1.D FE
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26		09/17/2024	GOLDMAN SACHS & CO		2,285,694	2,300,000	11,828	1.G FE
06051G-HQ-5	BANK OF AMERICA CORP SERIES MTN 3.974%		09/17/2024	GOLDMAN SACHS & CO		295,281	300,000	1,358	1.G FE
06051G-HU-6	BANK OF AMERICA CORP SERIES MTN 4.078%		09/17/2024	GOLDMAN SACHS & CO		277,086	300,000	4,928	1.E FE
06051G-HZ-5	BANK OF AMERICA CORP SERIES MTN 2.496%		09/17/2024	GOLDMAN SACHS & CO		272,331	300,000	728	1.E FE
06051G-JA-8	BANK OF AMERICA CORP SERIES MTN 4.083%		08/21/2024	GOLDMAN SACHS & CO		3,460,720	4,000,000	68,957	1.G FE
06051G-JF-7	BANK OF AMERICA CORP SERIES MTN 1.898%		09/17/2024	GOLDMAN SACHS & CO		1,565,658	1,800,000	5,220	1.G FE
06051G-JL-4	BANK OF AMERICA CORP SERIES MTN 1.922%		09/17/2024	GOLDMAN SACHS & CO		2,851,464	3,300,000	25,370	1.G FE
06051G-JM-2	BANK OF AMERICA CORP SERIES MTN 2.831%		09/11/2024	GOLDMAN SACHS & CO		1,039,800	1,500,000	16,278	1.G FE

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06051G-JS-9	BANK OF AMERICA CORP 1.734% 07/22/27		08/21/2024	GOLDMAN SACHS & CO		1,515,072	1,600,000	2,312	1.G FE
06051G-KB-4	BANK OF AMERICA CORP 2.972% 07/21/52		08/21/2024	GOLDMAN SACHS & CO		3,777,416	5,300,000	13,564	1.G FE
06051G-KE-8	BANK OF AMERICA CORP SERIES MTN 1.530%		09/17/2024	GOLDMAN SACHS & CO		2,775,388	2,800,000	12,138	1.G FE
06051G-LU-1	BANK OF AMERICA CORP 5.872% 09/15/34		09/17/2024	GOLDMAN SACHS & CO		2,496,880	2,300,000	1,125	1.E FE
06051G-MA-4	BANK OF AMERICA CORP 5.468% 01/23/35		09/11/2024	GOLDMAN SACHS & CO		4,783,232	4,566,000	26,306	1.G FE
06051G-MB-2	BANK OF AMERICA CORP SERIES MTN 5.425%		09/17/2024	GOLDMAN SACHS & CO		3,386,064	3,300,000	16,411	1.G FE
06405L-AC-5	BANK OF NEW YORK MELLON SERIES MTN 5.2		09/17/2024	GOLDMAN SACHS & CO		2,800,392	2,800,000	47,538	1.C FE
06406R-AW-7	BANK OF NY MELLON CORP SERIES MTN 1.80		09/11/2024	GOLDMAN SACHS & CO		11,059,845	13,044,000	21,477	1.F FE
06406R-BJ-5	BANK OF NY MELLON CORP 6.185% 07/24/26		09/17/2024	GOLDMAN SACHS & CO		2,793,588	2,800,000	18,539	1.F FE
06406R-BM-8	BANK OF NY MELLON CORP 5.834% 10/25/33		09/11/2024	GOLDMAN SACHS & CO		4,911,737	4,566,000	93,182	1.F FE
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		09/25/2024	Interest Capitalization					3.B FM
075887-CK-3	BECTON DICKINSON CO 3.794% 05/20/50		08/27/2024	GOLDMAN SACHS & CO		402,075	500,000	5,164	2.B FE
09062X-AF-0	BIOGEN INC 4.050% 09/15/25		09/11/2024	GOLDMAN SACHS & CO		5,667,273	5,709,000	106,930	2.A FE
09062X-AG-8	BIOGEN INC 3.150% 05/01/50		09/11/2024	GOLDMAN SACHS & CO		5,239,375	7,500,000	78,969	2.A FE
09062X-AH-6	BIOGEN INC 2.250% 05/01/30		09/11/2024	GOLDMAN SACHS & CO		4,871,238	5,484,000	41,075	2.A FE
09062X-AK-9	BIOGEN INC 3.250% 02/15/51		09/11/2024	GOLDMAN SACHS & CO		2,502,430	3,500,000	8,531	2.B FE
09247X-AT-8	BLACKROCK INC 4.750% 05/25/33		09/11/2024	GOLDMAN SACHS & CO		2,574,700	2,500,000	35,295	1.D FE
096817-AJ-0	BOCA COMMERCIAL MORTGAGE TRU SERIES 2024		08/07/2024	CIT Group Holdings Inc.		2,992,499	3,000,000		2.C FE
10373Q-BG-4	BP CAP MARKETS AMERICA 3.000% 02/24/50		09/11/2024	GOLDMAN SACHS & CO		7,341,610	10,500,000	11,083	1.E FE
10373Q-BN-9	BP CAP MARKETS AMERICA 2.772% 11/10/50		09/11/2024	GOLDMAN SACHS & CO		5,998,900	9,000,000	77,847	1.E FE
10373Q-BP-4	BP CAP MARKETS AMERICA 2.939% 06/04/51		09/11/2024	GOLDMAN SACHS & CO		3,088,800	4,500,000	36,003	1.E FE
10373Q-BQ-2	BP CAP MARKETS AMERICA 3.379% 02/08/61		09/11/2024	GOLDMAN SACHS & CO		6,375,330	9,000,000	26,750	1.E FE
10373Q-BS-8	BP CAP MARKETS AMERICA 3.001% 03/17/52		09/11/2024	GOLDMAN SACHS & CO		3,125,205	4,500,000	63,980	1.E FE
10373Q-BZ-2	BP CAP MARKETS AMERICA 4.970% 10/17/29		09/11/2024	GOLDMAN SACHS & CO		5,654,765	5,484,000	78,617	1.E FE
10373Q-CA-6	BP CAP MARKETS AMERICA 5.227% 11/17/34		09/11/2024	GOLDMAN SACHS & CO		4,752,861	4,566,000	68,902	1.E FE
114259-AQ-7	BROOKLYN UNION GAS CO SERIES 144A 4.27		09/11/2024	GOLDMAN SACHS & CO		651,456	800,000	16,807	2.A FE
114259-AX-2	BROOKLYN UNION GAS CO SERIES 144A 6.38		09/11/2024	GOLDMAN SACHS & CO		4,910,361	4,566,000	134,439	2.A FE
114259-AY-0	BROOKLYN UNION GAS CO SERIES 144A 6.41		08/21/2024	GOLDMAN SACHS & CO		1,057,800	1,000,000	6,059	2.A FE
12189L-AW-1	BURLINGTN NORTH SANTA FE 4.150% 04/01/		08/21/2024	GOLDMAN SACHS & CO		3,550,480	4,000,000	65,017	1.F FE
12189L-BF-7	BURLINGTN NORTH SANTA FE 3.050% 02/15/		09/11/2024	GOLDMAN SACHS & CO		144,856	200,000	458	1.F FE
12189L-BG-5	BURLINGTN NORTH SANTA FE 3.300% 09/15/		09/17/2024	GOLDMAN SACHS & CO		230,274	300,000	83	1.D FE
12189L-BH-3	BURLINGTN NORTH SANTA FE 2.875% 06/15/		09/11/2024	GOLDMAN SACHS & CO		1,367,370	2,000,000	12,219	1.F FE
12189L-BL-4	BURLINGTN NORTH SANTA FE 5.500% 03/15/		08/21/2024	GOLDMAN SACHS & CO		1,072,410	1,000,000	11,458	1.F FE
12433C-AE-5	BX TRUST SERIES 2024 AIRC CLASS C 144A		07/23/2024	WELLS FARGO SECURITIES, LLC		1,246,875	1,250,000		1.G FE
12595K-AC-5	CREDIT SUISSE MORTGAGE TRUST SERIES 2017		09/27/2024	CSLAC GA - G1001 - SEC		11,250,000	12,000,000	29,535	2.B FE
12598F-AC-3	CPI CG INC SERIES 144A 10.000% 07/15/29		09/30/2024	JEFFERIES GROUP, INC		237,375	225,000	5,000	4.B FE
126408-HS-5	CSX CORP 3.800% 04/15/50		08/27/2024	GOLDMAN SACHS & CO		2,469,720	3,000,000	42,117	1.G FE
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		08/08/2024	DIRECT FUNDING		335,623	335,623		1.G PL
14687V-AG-7	CARVANA AUTO RECEIVABLES TRUST SERIES 20		07/10/2024	SANTANDER INVESTMENT SECURITIE		2,232,122	2,218,000	503	3.B FE
15675C-AC-9	CERBERUS SERIES 2023 3A CLASS B 144A 8		08/19/2024	DLIC GA DLIM Mgd. - Sec.		2,250,000	2,250,000	19,431	1.C FE
15678E-AG-3	CERITY PARTNERS EQUITY HOLDING 75.000%		09/30/2024	DIRECT FUNDING		2,401,437	2,401,437		2.B Z
164737-AB-4	CHERRY SECURITIZATION TRUST 20 SERIES 20		09/25/2024	Barclays Capital		7,699,184	7,700,000		2.B Z
164737-AC-2	CHERRY SECURITIZATION TRUST 20 SERIES 20		09/25/2024	Barclays Capital		2,199,861	2,200,000		2.B Z
166764-BL-3	CHEVRON CORP 2.954% 05/16/26		09/11/2024	GOLDMAN SACHS & CO		4,793,999	4,888,000	42,062	1.C FE
166764-BZ-2	CHEVRON CORP 2.978% 05/11/40		08/27/2024	GOLDMAN SACHS & CO		2,388,690	3,000,000	26,554	1.D FE
166764-CA-6	CHEVRON CORP 3.078% 05/11/50		09/17/2024	GOLDMAN SACHS & CO		11,468,115	15,300,000	166,135	1.D FE
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		08/25/2024	Interest Capitalization		4,072	4,072		1.A FM
18271#-AA-8	CLARUS CAPITAL LLC 7.767% 09/30/31		09/30/2024	DIRECT FUNDING		39,759,662	39,759,662		2.B PL

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18271#-AA-8	CLARUS CAPITAL LLC 7.767% 09/30/31		09/30/2024	Interest Capitalization		5,278,147	5,278,147		2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 7.503% 09/30/31		09/30/2024	DIRECT FUNDING		13,253,221	13,253,221		2.C PL
18271#-AB-6	CLARUS CAPITAL LLC 7.503% 09/30/31		09/30/2024	Interest Capitalization		1,759,383	1,759,383		2.C PL
18271#-AC-4	CLARUS CAPITAL LLC 10.000% 09/30/31		09/30/2024	DIRECT FUNDING		8,719,017	8,719,017		3.A PL
18271J-AE-2	CLARUS CAPITAL FUNDING LLC SERIES 2024 1		09/17/2024	WELLS FARGO SECURITIES, LLC		36,248,094	36,249,000		2.B FE
18271J-AF-9	CLARUS CAPITAL FUNDING LLC SERIES 2024 1		09/17/2024	WELLS FARGO SECURITIES, LLC		11,273,331	11,611,000		3.B FE
209111-FW-8	CON EDISON CO OF NY INC 3.700% 11/15/5		08/27/2024	GOLDMAN SACHS & CO		742,480	1,000,000	10,586	1.G FE
209111-FY-4	CON EDISON CO OF NY INC SERIES 20B 3.9		08/21/2024	GOLDMAN SACHS & CO		4,239,850	5,000,000	77,354	1.G FE
209111-GC-1	CON EDISON CO OF NY INC 3.200% 12/01/5		09/11/2024	GOLDMAN SACHS & CO		1,077,915	1,500,000	13,467	1.G FE
209111-GK-3	CON EDISON CO OF NY INC 5.700% 05/15/5		08/21/2024	GOLDMAN SACHS & CO		1,074,610	1,000,000	16,308	1.G FE
224044-CG-0	COX COMMUNICATIONS INC SERIES 144A 3.3		09/11/2024	GOLDMAN SACHS & CO		4,766,277	4,888,000	75,447	2.B FE
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A 1.8		09/17/2024	GOLDMAN SACHS & CO		2,797,542	3,300,000	27,555	2.B FE
224044-CM-7	COX COMMUNICATIONS INC SERIES 144A 2.9		09/17/2024	GOLDMAN SACHS & CO		2,734,432	4,300,000	50,322	2.B FE
224044-CN-5	COX COMMUNICATIONS INC SERIES 144A 2.6		09/17/2024	GOLDMAN SACHS & CO		259,899	300,000	2,015	2.B FE
224044-CR-6	COX COMMUNICATIONS INC SERIES 144A 5.4		09/17/2024	GOLDMAN SACHS & CO		830,784	800,000	363	2.B FE
224044-CS-4	COX COMMUNICATIONS INC SERIES 144A 5.7		09/17/2024	GOLDMAN SACHS & CO		2,915,500	2,800,000	41,230	2.B FE
224044-CU-9	COX COMMUNICATIONS INC SERIES 144A 5.4		09/17/2024	GOLDMAN SACHS & CO		7,957,409	7,866,000	21,544	2.B FE
224044-CV-7	COX COMMUNICATIONS INC SERIES 144A 5.9		08/21/2024	GOLDMAN SACHS & CO		1,017,350	1,000,000	331	2.B FE
233331-AY-3	DTE ENERGY CO 2.850% 10/01/26		09/17/2024	GOLDMAN SACHS & CO		2,728,908	2,800,000	37,018	2.B FE
233331-BK-2	DTE ENERGY CO 5.100% 03/01/29		09/11/2024	GOLDMAN SACHS & CO		5,622,596	5,484,000	99,836	2.B FE
233331-BL-0	DTE ENERGY CO 5.850% 06/01/34		09/17/2024	GOLDMAN SACHS & CO		7,890,025	7,366,000	148,927	2.B FE
23338V-AL-0	DTE ELECTRIC CO 2.950% 03/01/50		09/11/2024	GOLDMAN SACHS & CO		281,668	400,000	361	1.F FE
26441C-AS-4	DUKE ENERGY CORP 2.650% 09/01/26		08/21/2024	GOLDMAN SACHS & CO		1,541,952	1,600,000	20,140	2.B FE
26441C-AT-2	DUKE ENERGY CORP 3.750% 09/01/46		08/21/2024	GOLDMAN SACHS & CO		3,123,200	4,000,000	71,250	2.B FE
26441C-CC-7	DUKE ENERGY CORP 4.850% 01/05/29		08/21/2024	GOLDMAN SACHS & CO		1,829,880	1,800,000	11,398	2.B FE
26441C-CE-3	DUKE ENERGY CORP 5.450% 06/15/34		08/21/2024	GOLDMAN SACHS & CO		1,450,176	1,400,000	15,896	2.B FE
26441C-CF-0	DUKE ENERGY CORP 5.800% 06/15/54		08/21/2024	GOLDMAN SACHS & CO		1,045,860	1,000,000	12,083	2.B FE
26442C-BJ-2	DUKE ENERGY CAROLINAS 4.950% 01/15/33		08/21/2024	GOLDMAN SACHS & CO		1,434,804	1,400,000	7,123	1.F FE
278865-BG-4	ECOLAB INC 2.125% 08/15/50		09/17/2024	GOLDMAN SACHS & CO		183,951	300,000	584	1.G FE
278865-BJ-8	ECOLAB INC 2.750% 08/18/55		09/17/2024	GOLDMAN SACHS & CO		544,416	800,000	1,833	1.G FE
278865-BN-9	ECOLAB INC 2.700% 12/15/51		09/17/2024	GOLDMAN SACHS & CO		4,678,672	6,800,000	47,430	1.G FE
278865-BP-4	ECOLAB INC 5.250% 01/15/28		09/11/2024	GOLDMAN SACHS & CO		5,688,017	5,484,000	36,661	1.G FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		05/25/2024	Interest Capitalization		(9,635)	(9,635)		6. FM
29670G-AE-2	ESSENTIAL UTLITIES INC 3.351% 04/15/50		08/27/2024	GOLDMAN SACHS & CO		143,338	200,000	2,476	2.B FE
30015D-AA-9	EVERGREEN ACQCO TVI INC SERIES 144A 9.		08/08/2024	BNP Paribas		1,105,125	1,050,000	49,441	4.A FE
337738-AT-5	FISERV INC 3.200% 07/01/26		09/17/2024	GOLDMAN SACHS & CO		7,528,832	7,688,000	45,178	2.B FE
337738-AV-0	FISERV INC 4.400% 07/01/49		08/21/2024	GOLDMAN SACHS & CO		4,355,800	5,000,000	31,167	2.B FE
337738-BM-9	FISERV INC 4.750% 03/15/30		09/17/2024	GOLDMAN SACHS & CO		16,688,427	16,379,000	50,821	2.B FE
337738-BN-7	FISERV INC 5.150% 08/12/34		09/17/2024	GOLDMAN SACHS & CO		4,982,122	4,866,000	13,911	2.B FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA		08/19/2024	ROBERT W. BAIRD & CO INC		263,592	250,000	1,311	2.C FE
36272L-AD-0	GS MORTGAGE BACKED SECURITIES SERIES 202		09/17/2024	GOLDMAN SACHS & CO		9,981,250	10,000,000	40,278	1.A FE
36272L-BP-2	GS MORTGAGE BACKED SECURITIES SERIES 202		09/17/2024	GOLDMAN SACHS & CO		3,472,828	3,475,000	15,396	1.A FE
36272L-CH-9	GS MORTGAGE BACKED SECURITIES SERIES 202		09/17/2024	GOLDMAN SACHS & CO		9,478,466	8,827,000	49,433	1.C FE
370334-CP-7	GENERAL MILLS INC 3.000% 02/01/51		08/27/2024	GOLDMAN SACHS & CO		342,820	500,000	1,125	2.B FE
373334-KW-0	GEORGIA POWER CO 5.250% 03/15/34		08/27/2024	GOLDMAN SACHS & CO		3,133,369	3,010,000	79,982	1.F FE
37940X-AC-6	GLOBAL PAYMENTS INC 4.150% 08/15/49		08/21/2024	GOLDMAN SACHS & CO		3,249,840	4,000,000	3,228	2.C FE
37940X-AE-2	GLOBAL PAYMENTS INC 1.200% 03/01/26		08/21/2024	GOLDMAN SACHS & CO		1,514,896	1,600,000	9,120	2.C FE
37940X-AN-2	GLOBAL PAYMENTS INC 5.300% 08/15/29		08/21/2024	GOLDMAN SACHS & CO		1,840,212	1,800,000	1,855	2.C FE

SCHEDULE D - PART 3

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

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37940X-AR-3	GLOBAL PAYMENTS INC 5.950% 08/15/52		08/21/2024	GOLDMAN SACHS & CO		1,037,040	1,000,000	1,157	2.C FE
37959E-AC-6	GLOBE LIFE INC 5.850% 09/15/34		08/20/2024	BOFA SECURITIES INC		2,993,970	3,000,000		2.A FE
38305#-AC-2	GORILLA INVESTOR LLC 11.197% 03/15/27		06/15/2024	Interest Capitalization		20,241	20,241		1.G PL
40171C-AC-6	GUGGENHEIM CORPORATE FUNDING SERIES 2024		09/27/2024	CSLAC GA - G1001 - SEC		4,413,179	4,400,000	64,784	1.C FE
40518J-AA-7	HAH GROUP HOLDING CO LLC SERIES 144A 9		09/17/2024	BOFA SECURITIES INC		900,000	900,000		4.C FE
406216-BJ-9	HALLIBURTON CO 4.850% 11/15/35		09/17/2024	GOLDMAN SACHS & CO		9,232,428	9,222,000	139,919	2.A FE
437076-BS-0	HOME DEPOT INC 3.900% 06/15/47		08/27/2024	GOLDMAN SACHS & CO		5,912,690	7,000,000	55,358	1.F FE
437076-CD-2	HOME DEPOT INC 3.350% 04/15/50		09/11/2024	GOLDMAN SACHS & CO		385,335	500,000	6,840	1.F FE
437076-CK-6	HOME DEPOT INC 2.750% 09/15/51		09/11/2024	GOLDMAN SACHS & CO		3,065,805	4,500,000	60,844	1.F FE
437076-CZ-3	HOME DEPOT INC 5.150% 06/25/26		09/11/2024	GOLDMAN SACHS & CO		5,811,613	5,709,000	54,303	1.F FE
437076-DE-9	HOME DEPOT INC 4.950% 06/25/34		09/11/2024	GOLDMAN SACHS & CO		4,738,246	4,566,000	41,393	1.F FE
44959@-AB-3	INFOGAIN CORP 6.750% 07/17/28		07/16/2024	DIRECT FUNDING		510,204	510,204		2.C Z
45687V-AD-8	INGERSOLL RAND INC 5.176% 06/15/29		09/17/2024	GOLDMAN SACHS & CO		1,350,726	1,300,000	23,925	2.B FE
45687V-AF-3	INGERSOLL RAND INC 5.450% 06/15/34		09/11/2024	GOLDMAN SACHS & CO		4,803,021	4,566,000	76,680	2.B FE
461070-AW-4	INTERSTATE POWER & LIGHT 5.450% 09/30/		09/04/2024	GOLDMAN SACHS & CO		747,098	750,000		2.A FE
46593D-AA-5	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C		09/17/2024	J.P. MORGAN SECURITIES, LLC		8,277,070	8,250,000	36,552	1.A FE
46593D-AG-2	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C		09/17/2024	J.P. MORGAN SECURITIES, LLC		9,115,958	9,000,000	39,875	1.A FE
46593D-AV-9	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C		09/17/2024	J.P. MORGAN SECURITIES, LLC		8,984,531	9,000,000	39,875	1.B FE
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		12/01/2023	Interest Capitalization		3,529	3,529		1.A FM
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.950% 0		09/18/2024	DIRECT FUNDING		18,585,000	18,585,000		1.E FE
50203#-AA-4	LFS 2024A LLC 7.450% 04/15/38		08/09/2024	DIRECT FUNDING		3,868,400	3,800,000	3,932	1.F PL
50203#-AB-2	LFS 2024A LLC 8.700% 04/15/38		08/09/2024	DIRECT FUNDING		509,000	500,000	604	2.B PL
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		11/15/2023	GLAC - GA - Sec		(356,998)	(360,176)	(144)	1.F FE
53161X-AA-9	OASIS SECURITISATION SERIES 2024 1A CLAS		09/24/2024	ACADEMY SECURITIES INC.		2,999,531	3,000,000		1.G FE
53161X-AB-7	OASIS SECURITISATION SERIES 2024 1A CLAS		09/24/2024	ACADEMY SECURITIES INC.		2,999,180	3,000,000		3.C FE
548661-DZ-7	LOWES COS INC 3.000% 10/15/50		08/27/2024	GOLDMAN SACHS & CO		1,345,080	2,000,000	22,167	2.A FE
548661-EF-0	LOWES COS INC 4.450% 04/01/62		08/27/2024	GOLDMAN SACHS & CO		4,159,150	5,000,000	90,854	2.A FE
58064L-AA-2	MCGRAW HILL EDUCATION SERIES 144A 7.37		08/01/2024	BOFA SECURITIES INC		775,000	775,000		4.B FE
581557-BV-6	MCKESSON CORP 4.250% 09/15/29		09/11/2024	GOLDMAN SACHS & CO		2,005,940	2,000,000	472	1.G FE
58933Y-AY-1	MERCK CO INC 0.750% 02/24/26		09/11/2024	GOLDMAN SACHS & CO		4,651,680	4,888,000	6,700	1.E FE
58933Y-BB-0	MERCK CO INC 2.450% 06/24/50		09/17/2024	GOLDMAN SACHS & CO		2,166,087	3,300,000	18,865	1.E FE
58933Y-BE-4	MERCK CO INC 2.150% 12/10/31		09/11/2024	GOLDMAN SACHS & CO		3,976,178	4,566,000	22,069	1.E FE
58933Y-BF-1	MERCK CO INC 2.750% 12/10/51		08/21/2024	GOLDMAN SACHS & CO		3,390,500	5,000,000	27,500	1.E FE
58933Y-BG-9	MERCK CO INC 2.900% 12/10/61		09/11/2024	GOLDMAN SACHS & CO		650,620	1,000,000	7,411	1.E FE
58933Y-BJ-3	MERCK CO INC 4.300% 05/17/30		09/11/2024	GOLDMAN SACHS & CO		5,543,730	5,484,000	68,019	1.E FE
599920-AA-3	MILL CITY MORTGAGE TRUST SERIES 2024 RS1		09/17/2024	CIT Group Holdings Inc.		786,202	850,000		2.C FE
615369-AV-7	MOODY S CORPORATION 2.750% 08/19/41		08/27/2024	GOLDMAN SACHS & CO		2,138,485	2,908,000	1,999	2.A FE
615369-AX-3	MOODY S CORPORATION 3.100% 11/29/61		09/17/2024	GOLDMAN SACHS & CO		1,220,346	1,800,000	16,895	2.A FE
617446-8Y-8	MORGAN STANLEY 2.802% 01/25/52		08/21/2024	GOLDMAN SACHS & CO		891,397	1,300,000	2,732	1.E FE
644188-BF-0	NEW ENGLAND POWER CO SERIES 144A 3.800		08/27/2024	GOLDMAN SACHS & CO		3,166,120	4,000,000	35,044	1.G FE
65163L-AD-1	NEWMONT NEWCREST FIN SERIES WI 5.750%		09/06/2024	Tax Free Exchange		130,971	100,000	1,837	2.A FE
65163L-AF-6	NEWMONT NEWCREST FIN SERIES WI 4.200%		09/06/2024	Tax Free Exchange		4,799,932	4,900,000	66,885	2.A FE
65473P-AS-4	NISOURCE INC 5.200% 07/01/29		09/11/2024	GOLDMAN SACHS & CO		5,648,257	5,484,000	52,946	2.B FE
65473Q-BG-7	NISOURCE INC 3.950% 03/30/48		09/17/2024	GOLDMAN SACHS & CO		8,441,990	10,200,000	185,496	2.B FE
670346-AR-6	NUCOR CORP 2.000% 06/01/25		09/11/2024	GOLDMAN SACHS & CO		4,784,524	4,888,000	24,405	1.G FE
670346-AW-5	NUCOR CORP 3.850% 04/01/52		08/27/2024	GOLDMAN SACHS & CO		4,834,200	6,000,000	94,325	1.G FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 9.604%		08/30/2024	Interest Capitalization		24,910	24,910		2.B PL
67119E-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		07/23/2024	CIT Group Holdings Inc.		249,996	250,000	1,064	1.C FE

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67119E-AC-0	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		07/23/2024	CIT Group Holdings Inc.		249,999	250,000	1,082	1.F FE
67119P-AP-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/04/2024	WELLS FARGO SECURITIES, LLC		659,329	659,341	3,748	1.A FE
682691-AG-5	ONEMAIN FINANCE CORP 7.125% 11/15/31		08/14/2024	Barclays Capital		275,000	275,000		3.B FE
718547-AH-5	PHILLIPS 66 CO SERIES WI 3.750% 03/01/		04/28/2023	Tax Free Exchange		1,940	2,000	12	2.A FE
718547-AX-0	PHILLIPS 66 CO 5.500% 03/15/55		09/09/2024	J.P. MORGAN SECURITIES, LLC		1,248,525	1,250,000		1.G FE
74834L-BF-6	QUEST DIAGNOSTICS INC 4.625% 12/15/29		09/11/2024	GOLDMAN SACHS & CO		5,534,878	5,484,000	8,342	2.A FE
74834L-BG-4	QUEST DIAGNOSTICS INC 5.000% 12/15/34		09/17/2024	GOLDMAN SACHS & CO		7,970,003	7,866,000	20,858	2.A FE
758983-AD-2	REGIONAL MANAGEMENT ISSUANC SERIES 2024		08/19/2024	DLIC GA DLIM Mgd. - Sec.		2,999,868	3,000,000	3,730	2.C FE
759351-AN-9	REINSURANCE GRP OF AMER 3.900% 05/15/2		09/17/2024	GOLDMAN SACHS & CO		784,568	800,000	10,660	2.A FE
759351-AS-8	REINSURANCE GRP OF AMER 5.750% 09/15/3		09/17/2024	GOLDMAN SACHS & CO		3,496,251	3,300,000	1,581	2.A FE
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20		08/01/2024	Interest Capitalization		7	7		2.A FM
824348-BK-1	SHERWIN WILLIAMS CO 3.800% 08/15/49		09/17/2024	GOLDMAN SACHS & CO		5,241,406	6,400,000	20,393	2.B FE
824348-BL-9	SHERWIN WILLIAMS CO 2.300% 05/15/30		09/17/2024	GOLDMAN SACHS & CO		270,900	300,000	2,358	2.B FE
824348-BM-7	SHERWIN WILLIAMS CO 3.300% 05/15/50		09/17/2024	GOLDMAN SACHS & CO		1,653,467	2,200,000	24,622	2.B FE
824348-BP-0	SHERWIN WILLIAMS CO 2.900% 03/15/52		08/27/2024	GOLDMAN SACHS & CO		1,007,460	1,500,000	19,696	2.B FE
84859D-AD-9	SPIRE MISSOURI INC SERIES 2034 5.150%		09/11/2024	GOLDMAN SACHS & CO		4,704,709	4,566,000	11,713	1.F FE
85236K-AF-9	STACK INFRASTRUCTURE ISSUER LL SERIES 20		09/27/2024	CSLAC GA - G1001 - SEC		411,708	400,000	328	1.G FE
855244-AS-8	STARBUCKS CORP 4.500% 11/15/48		08/21/2024	GOLDMAN SACHS & CO		891,350	1,000,000	12,125	2.A FE
855244-AX-7	STARBUCKS CORP 3.350% 03/12/50		09/11/2024	GOLDMAN SACHS & CO		370,730	500,000		2.A FE
855244-AZ-2	STARBUCKS CORP 2.550% 11/15/30		09/11/2024	GOLDMAN SACHS & CO		4,951,267	5,484,000	41,114	2.A FE
855244-BA-6	STARBUCKS CORP 3.500% 11/15/50		09/17/2024	GOLDMAN SACHS & CO		9,521,226	12,300,000	144,463	2.A FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024 1A CLASS		07/24/2024	Various		256,210	250,000	1,581	2.B FE
864300-AL-2	SUBWAY FUNDING LLC SERIES 2024 3A CLASS		09/06/2024	Barclays Capital		3,250,000	3,250,000		2.B FE
86745B-AA-2	SUNNOVA SOL VII ISSUER LLC SERIES 2024 2		07/31/2024	SMBC NIKKO SECURITIES AMERICA		19,492,714	20,000,000		1.G FE
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%		08/27/2024	PERFORMANCE TRUST CAPITAL PART		86,240	84,601	463	1.A FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		09/30/2024	DIRECT FUNDING		11,377,293	11,377,293		1.G PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		09/30/2024	DIRECT FUNDING		11,265,753	11,265,753		1.G PL
91913Y-AL-4	VALERO ENERGY CORP 6.625% 06/15/37		08/21/2024	GOLDMAN SACHS & CO		1,562,498	1,400,000	17,262	2.B FE
92262T-AA-4	VELOCITY VEHICL GROUP SERIES 144A 8.00		07/31/2024	Various		929,250	900,000	10,856	4.B FE
92345Y-AD-8	VERISK ANALYTICS INC 4.000% 06/15/25		09/11/2024	GOLDMAN SACHS & CO		4,847,729	4,888,000	41,206	2.B FE
92345Y-AJ-5	VERISK ANALYTICS INC 5.250% 06/05/34		09/17/2024	GOLDMAN SACHS & CO		312,924	300,000	4,506	2.B FE
92939U-AH-9	WEC ENERGY GROUP INC 5.000% 09/27/25		09/11/2024	GOLDMAN SACHS & CO		4,901,755	4,888,000	104,461	2.A FE
92939U-AK-2	WEC ENERGY GROUP INC 4.750% 01/09/26		09/17/2024	GOLDMAN SACHS & CO		2,310,074	2,300,000	20,940	2.A FE
96660#-AA-3	WHITNEY FUNDING LLC 6.979% 12/18/34		09/20/2024	DIRECT FUNDING		3,944,000	3,944,000		1.D FE
96660#-AB-1	WHITNEY FUNDING LLC 7.029% 12/18/34		09/20/2024	DIRECT FUNDING		406,000	406,000		1.G FE
96660#-AC-9	WHITNEY FUNDING LLC 7.782% 12/18/34		09/20/2024	DIRECT FUNDING		290,000	290,000		2.B FE
96660#-AD-7	WHITNEY FUNDING LLC 10.529% 12/18/34		09/20/2024	DIRECT FUNDING		348,000	348,000		3.C FE
BES1G2-VH-4	POLYMER SOLUTIONS INC 12.509% 10/02/24		08/02/2024	Interest Capitalization		2,384	2,384		3.B FE
BES2M9-60-5	KWOR ACQUISITION INC 10.641% 12/22/28		08/02/2024	Various		15,452,766	15,452,927		2.B Z
BES2M9-60-5	KWOR ACQUISITION INC 10.641% 12/22/28		09/09/2024	Interest Capitalization		19,316	19,316		2.B Z
BES2NT-DW-2	KWOR ACQUISITION INC 12.250% 12/22/28		07/16/2024	DIRECT FUNDING		420,732	420,732		5.B GI
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/		09/03/2024	Various		464,086	464,086		1.A
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/		09/01/2024	Interest Capitalization		279,544	279,544		1.A
BES2TB-Y5-1	TAILOS INC SECURED 11.517% 04/01/25		08/01/2024	Interest Capitalization		141,847	141,847		5.B GI
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 12.426%		09/27/2024	DIRECT FUNDING		262,032	262,032		5.B GI
BES2Y1-QN-7	HUNTER POINT CAPITAL 7.000% 07/15/52		08/15/2024	Interest Capitalization		95,440	95,440		2.B Z
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 10.571% 10		09/30/2024	DIRECT FUNDING		1,057,461	1,057,461		5.B GI
BES35L-51-4	SPARK DSO MIDCO LLC 0.000% 04/19/26		09/03/2024	Interest Capitalization		8,684	8,684		5.B GI

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BES36E-GA-7	SALT DENTAL COLLECTIVE LLC 18.946% 02/1		08/30/2024	R SEELAUS & CO LLC		5,000,000	5,000,000		2.B Z
BES36E-GA-7	SALT DENTAL COLLECTIVE LLC 18.946% 02/1		09/30/2024	Interest Capitalization		80,069	80,069		2.B Z
BES3BE-7L-7	KALIBRI LLC 9.695% 05/31/26		09/01/2024	Interest Capitalization		80,885	80,885		5.B GI
BES3BF-06-4	KWOR ACQUISITION INC 9.854% 12/22/28		08/02/2024	WFGAIMWFXP -Whitney funding LL		742,536	741,786		2.B Z
BES3G2-3V-0	PATHSTONE FAMILY OFFICE LLC 11.596% 05/		07/12/2024	DIRECT FUNDING		147,231	147,231		5.B GI
BES3H6-T5-9	ROYAL HOLDCO CORP 10.354% 12/30/27		09/10/2024	DIRECT FUNDING		1,261,064	1,277,027		2.B Z
BES3HJ-CW-0	ARCHER ACQUISITION LLC 10.604% 10/06/29		09/03/2024	DIRECT FUNDING		150,208	151,343		2.B Z
BES3JS-PW-4	CHERRY BEKAERT LLP 10.354% 06/30/28		07/25/2024	DIRECT FUNDING		723,233	730,538		2.B Z
BES3JS-Q0-3	CV HCS RATED FEEDER LP 4.000% 10/04/53		07/12/2024	Interest Capitalization		116,245	116,245		1.F Z
BES3JS-Q1-1	CV HCS RATED FEEDER LP 6.000% 10/04/53		07/12/2024	Interest Capitalization		58,122	58,122		4.A Z
BES3L8-B3-4	RESERVOIR FINANCIAL LLC 7.479% 01/18/3		09/19/2024	DIRECT FUNDING		24,772,400	24,772,400		1.D Z
BES3L8-B4-2	RESERVOIR FINANCIAL LLC 8.879% 01/18/3		09/19/2024	DIRECT FUNDING		2,550,100	2,550,100		1.G Z
BES3L8-B5-9	RESERVOIR FINANCIAL LLC 10.679% 01/18/3		09/19/2024	DIRECT FUNDING		1,821,500	1,821,500		2.B Z
BES3P5-S8-7	ACS AERO 4 LLC 8.497% 11/17/29		09/25/2024	DIRECT FUNDING		8,025,214	8,085,858		2.B Z
BES3PU-X7-8	MYLO LLC 10.000% 12/31/25		09/13/2024	MYLO LLC		2,250,000	2,250,000		2.B Z
BES3R7-GB-7	RED OAK INVENTORY FINANCE LLC A 8.516%		09/23/2024	DIRECT FUNDING		23,900,000	23,900,000		2.C Z
BES3R7-GD-3	RED OAK INVENTORY FINANCE LLC B 10.000%		09/20/2024	Interest Capitalization		979,825	979,825		3.A Z
BES3RH-ZW-8	KELSO INDUSTRIES 11.982% 05/16/27		07/10/2024	DIRECT FUNDING		4,000,000	4,000,000		2.B Z
BES3SH-A5-3	TRIVE III NAV LOAN 10.154% 12/15/27		09/30/2024	Interest Capitalization		583,470	583,470		2.A Z
BES3TD-NQ-1	ICONIC ISSUER LLC 7.500% 05/31/65		09/27/2024	DIRECT FUNDING		1,460,317	1,460,317		2.B Z
BES3WD-H6-8	MINOTAUR ACQUISITION INC 10.016% 06/03/		08/07/2024	DIRECT FUNDING		3,125,000	3,125,000		2.B Z
BES3WW-VN-3	ACS NB 2 7.500% 12/31/27		09/27/2024	DIRECT FUNDING		28,439,537	28,439,537		2.B Z
BES3XC-U8-0	CERITY PARTNERS EQUITY HOLDING 4.946%		06/11/2024	DIRECT FUNDING		59,559	59,559		2.B Z
BES3Z5-TH-5	SR CLO IV WH FUNDING 10.301% 06/18/27		08/13/2024	DIRECT FUNDING		10,000,000	10,000,000		2.B Z
BES3ZM-YH-2	SMALL BUSINESS ADMINISTRATION 2.980% 0		07/03/2024	Raymond James & Associates		7,923,057	99,102,945	321,477	2.B Z
BES40C-GK-3	MC WH LENDING LLC MCWH 24 7 9.000% 01/		07/23/2024	DIRECT FUNDING		90,000,000	90,000,000		2.B Z
BES40C-GM-9	CREDIT WH BORROWER LLC CRWH 24 9.000%		07/19/2024	DIRECT ASSET FUNDS		110,000,000	110,000,000		2.B Z
BES40C-GN-7	MULTI-ASSET WAREHOUSE BORROWER 9.500%		07/26/2024	DIRECT FUNDING		100,000,000	100,000,000		2.B Z
BES40C-PL-1	SMALL BUSINESS ADMINISTRATION 3.123% 0		07/18/2024	Raymond James & Associates		8,631,717	102,618,254	385,373	2.B Z
BES40C-R3-9	SMALL BUSINESS ADMINISTRATION 1.287% 0		07/18/2024	Raymond James & Associates		8,317,603	176,162,269	269,933	2.B Z
BES40S-S7-4	ELECTRONIC MERCHANT SYSTEMS IN 10.252%		07/31/2024	DIRECT FUNDING		43,230,000	44,000,000		2.B Z
BES40V-48-1	EAGLE POINT HOLDINGS BORROWER 8.354% 0		07/31/2024	DIRECT FUNDING		6,153,846	6,153,846		2.B Z
BES41A-PU-4	ELDRIDGE INDUSTRIES LLC 7.060% 08/11/2		07/31/2024	ELDRIDGE INDUSTRIES, LLC		20,000,000	20,000,000		2.B Z
BES41A-PZ-3	ELDRIDGE INDUSTRIES LLC 7.180% 08/11/3		07/31/2024	ELDRIDGE INDUSTRIES, LLC		15,000,000	15,000,000		2.B Z
BES41A-Q3-3	ELDRIDGE INDUSTRIES LLC 7.350% 08/11/3		07/31/2024	ELDRIDGE INDUSTRIES, LLC		5,000,000	5,000,000		2.B Z
BES42G-BS-0	ACC RISK MGT - DDTL 2023 2 9.503% 10/3		09/09/2024	DIRECT FUNDING		297,095	297,095		2.B Z
BES42G-BV-3	ACC RISK MGT - DDTL 2023 9.503% 10/30/		09/03/2024	Various		297,095	297,095		2.B Z
BES43A-QB-3	KOMLINE SANDERSON GROUP INC 10.354% 09/		09/20/2024	DIRECT ASSET FUNDS		126,459	126,459		2.B Z
BES43A-QD-9	KOMLINE SANDERSON GROUP INC 10.744% 09/		09/06/2024	DIRECT ASSET FUNDS		583,658	583,658		2.B Z
BES43C-V1-5	BANK OF UTAH 8.273% 09/17/31		09/09/2024	DIRECT FUNDING		14,000,000	14,000,000		2.B Z
BES43J-KC-8	RADIANCE BORROWER LLC 4.400% 02/28/51		09/12/2024	DIRECT FUNDING		24,045,587	25,588,579		2.B Z
BES43J-KL-8	RADIANCE BORROWER LLC 4.400% 02/28/51		09/12/2024	DIRECT FUNDING		1,639,108	1,847,298		2.B Z
BES43J-KY-0	RADIANCE BORROWER LLC 4.400% 02/28/51		09/12/2024	DIRECT FUNDING		1,525,244	1,765,329		2.B Z
BES43J-L8-6	RADIANCE BORROWER LLC 0.000% 02/28/51		09/12/2024	DIRECT FUNDING		1,751,996	2,694,135		2.B Z
BES43J-LG-8	RADIANCE BORROWER LLC 0.000% 02/28/51		09/12/2024	DIRECT FUNDING		394,702	1,194,257		2.B Z
BES43J-LH-6	RADIANCE BORROWER LLC 0.000% 02/28/51		09/12/2024	DIRECT FUNDING		1,424,437	1,424,437		2.B Z
BES441-YT-4	MOAT HILL COLLATERALIZED FINAN 8.500%		09/20/2024	DIRECT ASSET FUNDS		65,000,000	65,000,000		2.B Z
BES441-Z6-3	CHAPEL LANE SECURED FINANCE 20 8.750%		09/20/2024	DIRECT ASSET FUNDS		55,000,000	55,000,000		2.B Z

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BES445-NB-6	ASHLAND STREET CAPITAL LLC 9.000% 11/1		09/26/2024	DIRECT FUNDING		65,000,000	65,000,000		2.B Z
BES445-ND-2	HALSTEAD STREET CAPITAL LLC 8.900% 11/		09/26/2024	DIRECT FUNDING		65,000,000	65,000,000		2.B Z
BES445-NG-5	NORTH LAKELANDS FINANCIAL 2024 9.000%		09/24/2024	DIRECT FUNDING		55,000,000	55,000,000		2.B Z
BES445-NH-3	CANAL VIEW SECURED NOTES 2024- 8.900%		09/24/2024	DIRECT FUNDING		40,000,000	40,000,000		2.B Z
BES445-NP-5	CERMAK ROAD CAPITAL LLC 8.770% 11/15/3		09/24/2024	DIRECT FUNDING		55,000,000	55,000,000		2.B Z
BES446-LD-2	PRECISION AVIATION GROUP INC 4.753% 12		09/23/2024	DIRECT FUNDING		339,939	343,373		2.B Z
BES448-0W-9	ATLAS AIR INC 6.990% 09/19/32		09/24/2024	DIRECT FUNDING		30,000,000	30,000,000		2.B Z
BES44B-8A-2	SMALL BUSINESS ADMINISTRATION 2.657% 0		09/25/2024	Raymond James & Associates		7,721,242	108,376,667		2.B Z
BES44B-8Q-7	SMALL BUSINESS ADMINISTRATION 1.435% 0		09/25/2024	Raymond James & Associates		6,823,143	129,782,435		2.B Z
BGH64K-B0-2	PCI GAMING AUTHORITY 7.946% 07/18/31		09/10/2024	Various		648,813	650,000		3.A FE
BGH76P-KX-5	SUNRISE FINANCING PARTNERSHIP 8.211% 0		07/10/2024	Barclays Capital		498,125	500,000		3.C FE
BGH8RL-KV-3	XEROX CORP 8.604% 11/17/29		09/06/2024	JEFFERIES GROUP, INC		449,438	450,000		3.A FE
BGH8VQ-CX-2	JANE STREET GROUP LLC 7.218% 01/26/28		09/19/2024	MORGAN STANLEY & CO		100,000	100,000		3.A FE
BGH8XB-N1-1	RECESS HOLDINGS INC 9.741% 02/20/30		07/16/2024	GOLDMAN SACHS & CO		325,000	325,000		4.B FE
BGH8ZU-X6-5	MI WINDOWS AND DOORS LLC 8.597% 03/20/		09/26/2024	RBC Capital Markets, LLC		100,000	100,000		3.C FE
BGH90E-52-7	PRIME SECURITY SERVICES BORROW 6.909%		09/25/2024	Deutschebank Securities		300,000	300,000		3.B FE
BGH931-84-5	CPI HOLDCO B LLC 7.162% 05/17/31		09/18/2024	Various		399,875	400,000		3.B FE
BGH941-5A-3	LBM ACQUISITION LLC 8.933% 05/29/31		09/04/2024	Various		194,500	200,000		4.C FE
BGH944-83-0	MICHAEL BAKER INTERNATIONAL LL 9.689%		05/30/2024	Taxable Exchange		967,725	977,500		4.B FE
BGH94P-DC-7	ASSETMARK FINANCIAL HOLDINGS I 8.355%		09/23/2024	Various		721,216	722,966		4.A FE
BGH94X-B3-2	WHITE CAP SUPPLY HOLDINGS LLC 8.451% 1		08/09/2024	MORGAN STANLEY & CO		297,000	300,000		4.B FE
BGH96M-7A-3	TRIPADVISOR INC 7.711% 07/01/31		07/01/2024	GOLDMAN SACHS & CO		598,500	600,000		3.C FE
BGH96M-J1-0	BOXER PARENT CO INC 8.607% 07/02/31		07/03/2024	GOLDMAN SACHS & CO		997,500	1,000,000		4.B FE
BGH97N-7A-0	HOBBS ASSOCIATES LLC 8.424% 07/15/31		07/16/2024	RBC Capital Markets, LLC		906,818	909,091		4.B FE
BGH97S-A6-4	NEXUS BUYER LLC 9.118% 07/17/31		07/18/2024	MORGAN STANLEY & CO		696,500	700,000		4.C FE
BGH987-LH-3	CHG HEALTHCARE 8.597% 09/29/28		07/23/2024	GOLDMAN SACHS & CO		300,000	300,000		4.B FE
BGH987-N9-9	AAL DELAWARE HOLDCO INC 8.610% 07/22/3		07/23/2024	JEFFERIES GROUP, INC		100,000	100,000		4.B FE
BGH98C-MD-0	HIGHTOWER HOLDING LLC 8.597% 04/21/28		07/24/2024	J.P. MORGAN SECURITIES, LLC		350,000	350,000		4.C FE
BGH98F-CN-2	HUB INTERNATIONAL LTD 7.920% 06/20/30		07/25/2024	MORGAN STANLEY & CO		175,000	175,000		4.B FE
BGH98Y-CT-8	A AP BUYER INC 8.420% 08/01/31		08/05/2024	J.P. MORGAN SECURITIES, LLC		298,875	300,000		4.A FE
BGH99B-2D-3	MIDCONTINENT COMMUNICATIONS 7.345% 08/		08/13/2024	TRUIST SECURITIES INC		990,000	1,000,000		3.B FE
BGH99L-V8-0	ARCOSA INC 7.412% 08/12/31		08/13/2024	J.P. MORGAN SECURITIES, LLC		400,000	400,000		3.A FE
BGH9B4-EK-7	TRANSDIGM INC 7.701% 09/05/32		09/05/2024	GOLDMAN SACHS & CO		573,563	575,000		3.C FE
BGH9BA-1D-3	RYAN SPECIALTY LLC 7.424% 09/11/31		09/10/2024	J.P. MORGAN SECURITIES, LLC		99,750	100,000		3.C FE
BGH9C1-68-8	AZEK GROUP LLC 7.097% 09/23/31		09/20/2024	J.P. MORGAN SECURITIES, LLC		324,188	325,000		3.B FE
BGH9C6-KK-4	AA FAMILY HOUSING HOLDINGS LLC 7.184%		09/25/2024	DIRECT FUNDING		1,276,000	1,276,000		2.B Z
BGH9CH-T2-1	DXP ENTERPRISES 8.670% 10/11/30		09/27/2024	GOLDMAN SACHS & CO		275,000	275,000		4.B FE
00011#-AA-1	A&K FUNDING SERIES 2004-A COMMERCIAL ASS		06/12/2024	Various		7,926,442	34,770,472		6. Z
00011#-AA-1	A&K FUNDING SERIES 2004-A COMMERCIAL ASS		07/10/2024	Interest Capitalization		1	1		6. Z
01626P-AN-6	ALIMENTATION COUCHE TARD SERIES 144A 3	A	08/27/2024	GOLDMAN SACHS & CO		5,865,018	7,400,000	25,777	2.A FE
13645R-BE-3	CANADIAN PACIFIC RAILWAY 1.750% 12/02/	A	09/11/2024	GOLDMAN SACHS & CO		9,298,296	9,819,000	43,453	2.B FE
13645R-BH-6	CANADIAN PACIFIC RR CO 3.100% 12/02/51	A	09/11/2024	GOLDMAN SACHS & CO		8,989,955	12,500,000	97,822	2.A FE
286181-AH-5	ELEMENT FLEET MANAGEMENT SERIES 144A 6	A	09/17/2024	GOLDMAN SACHS & CO		102,801	100,000	1,428	2.A FE
286181-AK-8	ELEMENT FLEET MANAGEMENT SERIES 144A 6	A	09/17/2024	GOLDMAN SACHS & CO		8,284,055	7,784,000	125,578	2.A FE
000000-00-0	NEWDAY FUNDING 8.850% 07/15/32	B	06/20/2024	SG AMERICAS SECURITIES LLC		507,400	507,400		3.B FE
034863-BB-5	ANGLO AMERICAN CAPITAL SERIES 144A 3.8	D	08/21/2024	GOLDMAN SACHS & CO		1,738,188	1,800,000	30,225	2.B FE
034863-BC-3	ANGLO AMERICAN CAPITAL SERIES 144A 4.7	D	08/21/2024	GOLDMAN SACHS & CO		3,520,080	4,000,000	82,333	2.A FE
034863-BF-6	ANGLO AMERICAN CAPITAL SERIES 144A 6.0	D	08/21/2024	GOLDMAN SACHS & CO		1,042,460	1,000,000	22,833	2.B FE
03770C-AY-1	APIDOS CLO LTD SERIES 2022 41A CLASS D2R	D	09/27/2024	SG AMERICAS SECURITIES LLC		5,000,000	5,000,000		2.B Z
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A 3.400% 04/	D	09/17/2024	GOLDMAN SACHS & CO		1,713,960	1,800,000	26,010	2.A FE

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05523R-AE-7	BAE SYSTEMS PLC SERIES 144A 3.000% 09/	D	09/17/2024	GOLDMAN SACHS & CO		1,281,942	1,800,000	450	2.A FE
05523R-AL-1	BAE SYSTEMS PLC SERIES 144A 5.300% 03/	D	09/17/2024	GOLDMAN SACHS & CO		3,460,974	3,300,000	83,563	2.A FE
05613B-AC-7	BRIGHTSPIRE CAPITAL INC SERIES 2024 FL2	D	08/02/2024	WELLS FARGO SECURITIES, LLC		99,750	100,000		1.A FE
06763D-AG-0	BABSON CLO LTD SERIES 2024 4A CLASS D2 1	D	07/19/2024	BANK OF AMERICA MERRILL LYNCH		5,000,000	5,000,000		2.C FE
09262N-AG-8	BLACKROCK MAROON BELLS CLO XI SERIES 202	D	09/27/2024	CSLAC GA - G1001 - SEC		2,445,045	2,437,500	45,886	1.C FE
09262N-AL-7	BLACKROCK MAROON BELLS CLO XI SERIES 202	D	09/26/2024	CSLAC GA - G1001 - SEC		4,008,132	4,000,000	82,645	1.G FE
09263D-AG-9	BLACKROCK SHASTA CLO XIV LLC SERIES 2024	D	07/17/2024	CAPITAL ONE SECURITIES INC		2,000,000	2,000,000		1.F FE
12574H-AU-7	CIFC FUNDING LTD SERIES 2022 6A CLASS D2	D	09/19/2024	MORGAN STANLEY & CO		4,000,000	4,000,000		2.C FE
14317B-AY-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	D	07/12/2024	GOLDMAN SACHS & CO		9,075,000	9,075,000		2.C FE
14318L-AW-1	CARLYLE CLOBAL MARKET STRATEGI SERIES 20	D	08/29/2024	CIT Group Holdings Inc.		7,500,000	7,500,000		2.C FE
17180W-AU-9	CIFC FUNDING LTD SERIES 2018 2A CLASS D2	D	09/27/2024	CIT Group Holdings Inc.		6,000,000	6,000,000		2.C FE
24460A-AG-5	DEERPATH CAPITAL CLO LTD SERIES 2023 1A	D	09/19/2024	Various		12,243,275	12,000,000	138,047	1.F FE
26252W-BQ-1	DRYDEN SENIOR LOAN FUND SERIES 2019 76A	D	08/15/2024	J.P. MORGAN SECURITIES, LLC		8,000,000	8,000,000		2.C FE
26253M-AY-6	DRYDEN SENIOR LOAN FUND SERIES 2022 108A	D	07/17/2024	NOMURA SECURITIES INTERNATIONA		7,500,000	7,500,000	20,334	2.C FE
268317-AZ-7	ELECTRICITE DE FRANCE SA SERIES 144A 5	D	09/11/2024	GOLDMAN SACHS & CO		13,510,457	12,706,000	276,070	2.A FE
268317-BB-9	ELECTRICITE DE FRANCE SA SERIES 144A 6	D	08/21/2024	GOLDMAN SACHS & CO		1,018,360	1,000,000	20,000	2.A FE
29003M-AW-7	ELMWOOD CLO 18 LTD SERIES 2022 5A CLASS	D	08/06/2024	CIT Group Holdings Inc.		5,000,000	5,000,000		2.C FE
29446M-AC-6	EQUINOR ASA 3.250% 11/18/49	D	09/17/2024	GOLDMAN SACHS & CO		12,359,419	16,300,000	163,132	1.D FE
29446M-AH-5	EQUINOR ASA 3.700% 04/06/50	D	09/17/2024	GOLDMAN SACHS & CO		1,910,771	2,300,000	38,295	1.D FE
29446M-AJ-1	EQUINOR ASA 1.750% 01/22/26	D	09/11/2024	GOLDMAN SACHS & CO		4,722,284	4,888,000	9,236	1.D FE
36320M-AU-2	GALAXY CLO LTD SERIES 15 20A CLASS D2R 1	D	09/27/2024	CSLAC GA - G1001 - SEC		1,504,819	1,520,266	24,073	2.A FE
36322A-AJ-1	GALAXY CLO LTD SERIES 2024 34A CLASS D2	D	09/26/2024	BANK OF AMERICA MERRILL LYNCH		6,450,000	6,450,000		2.B Z
39055T-AS-7	GREAT LAKES CLO LTD SERIES 2015 1A CLASS	D	08/19/2024	DLIC GA DLIM Mgd. - Sec.		2,984,479	3,000,000	24,227	1.B FE
40132A-AC-8	GUARDIA 1 LTD SERIES 2019 1A CLASS D 144	D	09/17/2024	MIZUHO SECURITIES USA LLC		3,003,999	3,000,000	87,715	2.C FE
48250L-AS-8	KKR FINANCIAL CLO LTD SERIES 9 CLASS DR	D	09/27/2024	CSLAC GA - G1001 - SEC		7,968,297	7,847,826	155,485	2.B FE
48256N-AL-3	KKR FINANCIAL CLO LTD SERIES 2024 51A CL	D	09/19/2024	Deutschebank Securities		5,000,000	5,000,000		2.C FE
527911-AN-1	LEWEY PARK CLO LTD SERIES 2024 1A CLASS	D	09/27/2024	GOLDMAN SACHS & CO		5,500,000	5,500,000		2.C FE
55819F-BA-8	MADISON PARK FUNDING LTD SERIES 2022 55A	D	07/09/2024	NOMURA SECURITIES INTERNATIONA		6,000,000	6,000,000		2.C FE
55955W-AA-6	MAGNETITE CLO LTD SERIES 2024 44A CLASS	D	09/27/2024	NOMURA SECURITIES INTERNATIONA		5,500,000	5,500,000		2.B Z
59802T-AG-7	MIDOCEAN CREDIT CLO SERIES 2013-2A CLASS	D	07/29/2024	Interest Capitalization		199,124	199,124		5.A FE
606822-BB-9	MITSUBISHI UFJ FIN GRP 4.286% 07/26/38	D	09/17/2024	GOLDMAN SACHS & CO		388,652	400,000	2,476	1.G FE
606822-BK-9	MITSUBISHI UFJ FIN GRP 3.751% 07/18/39	D	08/21/2024	GOLDMAN SACHS & CO		3,552,040	4,000,000	14,170	1.G FE
606822-BU-7	MITSUBISHI UFJ FIN GRP 2.048% 07/17/30	D	09/17/2024	GOLDMAN SACHS & CO		2,028,968	2,300,000	7,982	1.G FE
606822-CF-9	MITSUBISHI UFJ FIN GRP 3.837% 04/17/26	D	09/17/2024	GOLDMAN SACHS & CO		298,074	300,000	4,828	1.G FE
606822-CT-9	MITSUBISHI UFJ FIN GRP 5.475% 02/22/31	D	09/17/2024	GOLDMAN SACHS & CO		105,162	100,000	395	1.G FE
606822-CV-4	MITSUBISHI UFJ FIN GRP 5.719% 02/20/26	D	09/17/2024	GOLDMAN SACHS & CO		2,307,452	2,300,000	10,231	1.G FE
606822-DA-9	MITSUBISHI UFJ FIN GRP 5.541% 04/17/26	D	09/17/2024	GOLDMAN SACHS & CO		1,806,624	1,800,000	41,835	1.G FE
606822-DE-1	MITSUBISHI UFJ FIN GRP 5.258% 04/17/30	D	09/17/2024	GOLDMAN SACHS & CO		2,385,997	2,300,000	50,725	1.G FE
636274-AD-4	NATIONAL GRID PLC 5.602% 06/12/28	D	09/11/2024	GOLDMAN SACHS & CO		5,697,705	5,484,000	67,280	2.B FE
67113G-BE-6	OAK HILL CREDIT PARTNERS SERIES 2020 5A	D	09/30/2024	CIT Group Holdings Inc.		6,000,000	6,000,000		2.B Z
67120A-AN-1	OCP CLO LTD SERIES 2024 37A CLASS D2 144	D	09/27/2024	BNP Paribas		6,500,000	6,500,000		2.B Z
675944-AL-6	OCTAGON INVESTMENT PARTNERS 65 SERIES 20	D	09/06/2024	CIT Group Holdings Inc.		5,000,000	5,000,000		2.B Z
67690A-BA-8	OAK HILL CREDIT PARTNERS SERIES 2021 9A	D	09/18/2024	CIT Group Holdings Inc.		3,000,000	3,000,000		2.C FE
75888H-BE-0	REGATTA XII FUNDING LTD SERIES 2019 1A C	D	09/24/2024	BNP Paribas		8,000,000	8,000,000		2.B Z
758971-AG-0	REGATTA XXIX FUNDING LTD SERIES 2024 3A	D	08/02/2024	NATIXIS SECURITIES AMERICAS		5,000,000	5,000,000		2.C FE
77342B-AL-4	ROCKFORD TOWER CLO LTD SERIES 2024 1A CL	D	08/05/2024	MORGAN STANLEY & CO		6,060,000	6,000,000	199,053	2.C FE
82811B-AL-6	SILVER ROCK CLO LTD SERIES 2024 4A CLASS	D	08/16/2024	CANADIAN IMPERIAL BANK OF COMM		16,000,000	16,000,000		2.A FE
82811B-AQ-5	SILVER ROCK CLO LTD SERIES 2024 4A CLASS	D	08/16/2024	CANADIAN IMPERIAL BANK OF COMM		8,000,000	8,000,000		2.C FE
82811D-AA-6	SILVER ROCK CLO LTD SERIES 2024 4A CLASS	D	08/16/2024	CANADIAN IMPERIAL BANK OF COMM		13,860,000	14,000,000		3.C FE
82811D-AC-2	SILVER ROCK CLO LTD SERIES 2024 4A CLASS	D	08/16/2024	CANADIAN IMPERIAL BANK OF COMM		16,173,300	17,160,000		2.B Z
85917P-AB-3	STERIS PLC 3.750% 03/15/51	D	09/17/2024	GOLDMAN SACHS & CO		13,929,305	18,000,000	188,333	2.B FE
97122K-AG-9	WILLOW TREE CLO SERIES 2024 1A CLASS C1	D	09/10/2024	GREENSLEDGE CAPITAL MARKETS		5,000,000	5,000,000		1.F FE
97122K-AJ-3	WILLOW TREE CLO SERIES 2024 1A CLASS C2	D	09/10/2024	GREENSLEDGE CAPITAL MARKETS		5,000,000	5,000,000		1.F FE
BES41U-98-7	HENLEY FUNDING LTD HNLY 7X 8.285% 04/2	B	08/02/2024	GOLDMAN SACHS & CO		1,092,250	1,092,250	6,500	2.B Z
BES42Q-47-2	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	D	07/03/2024	DIRECT ASSET FUNDS		4,059,158	4,059,158		2.B Z
BES431-FF-6	LXA AVIATION LEASING 3 DAC 7.960% 09/0	C	09/03/2024	DIRECT FUNDING		48,868,600	48,868,600		2.B Z
BES448-0Z-2	VIRGIN ATLANTIC AIRWAYS LTD 3.290% 09/	D	09/24/2024	DIRECT FUNDING		60,000,000	60,000,000		2.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGH6GK-91-0	TELENET FINANCING USD LLC 7.315% 04/30	D	07/10/2024	SCOTIA CAPITAL USA INC		215,156	225,000		3.C FE
BGH925-WZ-1	ENTAIN HOLDINGS GIBRALTAR LIMI 7.670%	D	08/09/2024	MORGAN STANLEY & CO		300,000	300,000		3.A FE
BGH925-WZ-1	ENTAIN HOLDINGS GIBRALTAR LIMI 7.670%	D	05/31/2024	Taxable Exchange		399,520	400,000		3.A FE
Z9400C-KE-1	PIETRA NERA UNO SRL 3.553% 05/22/30	B	07/01/2024	Deutschebank Securities		1,779,660	1,839,442	12,833	2.B FE
Z9405U-L1-3	TAURUS CMBS PLC TAURS 18 IT1 4.549% 05	B	07/01/2024	Deutschebank Securities		1,364,182	1,364,864	10,769	1.E FE
Z95HV9-FE-2	SOUND POINT EURO CLO FUNDING S 9.675%	B	09/27/2024	DEUTSCHE BANK AG		1,122,817	1,117,900	20,730	3.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,310,258,675	3,040,975,428	8,794,183	XXX
34954W-AA-2	FORTEGRA FINANCIAL CORP SERIES 144A 8.		09/26/2024	BARCLAYS CAPITAL INC.		3,075,000	3,000,000	114,750	2.C FE
585270-AD-3	MEIJI YASUDA LIFE INSURANCE SERIES 144A	D	09/09/2024	Various		1,303,710	1,300,000		1.G FE
1309999999. Subtotal - Bonds - Hybrid Securities						4,378,710	4,300,000	114,750	XXX
2509999997. Total - Bonds - Part 3						2,338,223,752	3,068,338,442	8,956,293	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,338,223,752	3,068,338,442	8,956,293	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
31339*-10-7	FEDERAL HOME LOAN BANK		07/03/2024	DIRECT FUNDING	90,000.000	9,000,000			
BES3S3-R1-5	OSP GANNETT HOLDINGS LLC		07/31/2024	DIRECT FUNDING	1,825.400	1,825,397			
BES3V7-JQ-6	LENDBUZZ AUTO		09/24/2024	DIRECT FUNDING	39,216,133.000	39,216,133			
BES3Z5-TJ-1	SR CLO IV WH FUNDING		08/13/2024	DIRECT FUNDING	10,000,000.000	10,000,000			
BES40S-SM-1	ELECTRONIC MERCHANT SYSTEMS IN		07/26/2024	DIRECT FUNDING	5,000,000.000	5,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						65,041,530	XXX		XXX
000000-00-0	Delaware Life and Annuity Company		09/26/2024	Capital Contribution		7,000,000			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						7,000,000	XXX		XXX
5989999997. Total - Common Stocks - Part 3						72,041,530	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						72,041,530	XXX		XXX
5999999999. Total - Preferred and Common Stocks						72,041,530	XXX		XXX
6009999999 - Totals						2,410,265,282	XXX	8,956,293	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32		09/01/2024	Paydown		1,695	1,695	1,756	1,724		(29)		(29)		1,695				68	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		09/01/2024	Paydown		233	233	269	258		(25)		(25)		233				10	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		09/01/2024	Paydown		1,175	1,175	1,175	1,175						1,175				43	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		09/01/2024	Paydown		874	874	977	936		(63)		(63)		874				35	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		09/01/2024	Paydown		10,840	10,840	11,162	10,982		(142)		(142)		10,840				434	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		09/01/2024	Paydown		180	180	203	194		(14)		(14)		180				8	10/15/2027	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		09/01/2024	Paydown		64,418	64,418	64,281	64,270		148		148		64,418				1,530	11/20/2047	1.A
38383L-D5-6	GOVERNMENT NATIONAL MORTAGE SERIES 2022		09/01/2024	Paydown		1,209,935	1,209,935	1,190,416	1,190,865		19,070		19,070		1,209,935				41,030	01/20/2052	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/03/2024	Paydown		415,503	415,503	415,503	415,503						415,503				15,731	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		532,572	532,572	534,319	534,124		(1,553)		(1,553)		532,572				16,585	12/20/2050	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		981,742	981,742	981,435	981,078		664		664		981,742				37,151	10/20/2047	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		507,223	507,223	506,589	506,557		666		666		507,223				15,771	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		2,415,506	2,415,506	2,441,549	2,437,433		(21,926)		(21,926)		2,415,506				99,275	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		673,838	673,838	676,997	676,533		(2,694)		(2,694)		673,838				25,469	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		310,409	310,409	310,021	309,991		418		418		310,409				11,575	01/20/2049	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		435,119	435,119	429,748	430,109		5,010		5,010		435,119				14,951	06/20/2052	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		403,759	403,759	398,018	398,511		5,248		5,248		403,759				13,809	09/20/2052	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		682,056	682,056	673,531	673,920		8,137		8,137		682,056				23,186	04/20/2050	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		259,210	259,210	255,727	255,894		3,316		3,316		259,210				8,559	05/20/2047	1.A
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		760,412	760,412	758,749	758,723		1,689		1,689		760,412				28,741	11/20/2050	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		642,942	642,942	646,156	645,793		(2,852)		(2,852)		642,942				26,636	06/20/2049	1.A
38384C-XT-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		450,184	450,184	440,196	440,521		9,663		9,663		450,184				16,717	08/20/2051	1.A
38384D-3Y-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		4,801,299	4,801,299	4,849,312	4,847,923		(46,624)		(46,624)		4,801,299				197,864	05/20/2051	1.A
38384D-8V-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		5,876,612	5,876,612	5,899,568			(22,956)		(22,956)		5,876,612				180,518	02/20/2052	1.A
38384D-B2-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		2,921,113	2,921,113	2,914,723	2,914,535		6,579		6,579		2,921,113				115,616	01/20/2052	1.A
38384D-X7-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		4,358,099	4,358,099	4,367,632			(9,533)		(9,533)		4,358,099				114,228	06/20/2052	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		787,523	787,523	786,656	786,595		927		927		787,523				31,901	09/20/2045	1.A
38384E-MM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		1,282,477	1,282,477	1,274,061	1,274,222		8,255		8,255		1,282,477				52,497	05/20/2049	1.A
38384E-YF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		2,057,212	2,057,212	2,030,532	2,031,082		26,129		26,129		2,057,212				83,430	03/20/2051	1.A
38384G-GD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		4,608,668	4,608,668	4,638,193	4,636,710		(28,042)		(28,042)		4,608,668				189,925	05/20/2051	1.A
38384G-JE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2024	Paydown		4,979,893	4,979,893	4,979,115			778		778		4,979,893				159,893	02/20/2052	1.A
911759-MM-7	HOUSING URBAN DEVELOPMNT 3.500% 08/01/		08/01/2024	Call 100.0000		249,000	249,000	244,144	245,555		177		177		245,732		3,268	3,268	8,715	08/01/2033	1.A
911759-MN-5	HOUSING URBAN DEVELOPMNT 3.550% 08/01/		08/01/2024	Call 100.0000		32,000	32,000	30,688	31,140		57		57		31,198		802	802	1,136	08/01/2031	1.A
911759-MX-3	HOUSING URBAN DEVELOPMNT SERIES 2019 2		08/01/2024	Maturity		365,000	365,000	394,853	369,147		(4,147)		(4,147)		365,000				9,738	08/01/2024	1.A
91282C-CL-3	US TREASURY N B 0.375% 07/15/24		07/15/2024	Maturity		25,000,000	25,000,000	24,958,984	24,992,579		7,421		7,421		25,000,000				93,750	07/15/2024	1.A
91282C-CX-7	US TREASURY N B 0.375% 09/15/24		09/15/2024	Maturity		125,000,000	125,000,000	123,222,656	124,539,523		460,477		460,477		125,000,000				234,375	09/15/2024	1.A
91282C-FG-1	US TREASURY N B 3.250% 08/31/24		09/03/2024	Maturity		4,000,000	4,000,000	3,921,484	3,972,007		27,993		27,993		4,000,000				130,710	08/31/2024	1.A
91282C-KT-7	US TREASURY N B 4.500% 05/31/29		07/12/2024	Various																05/31/2029	1.A
0109999999. Subtotal - Bonds - U.S. Governments						197,078,721	197,078,721	195,251,378	181,376,112		452,222		452,222		197,074,651		4,070	4,070	2,001,610	XXX	XXX
05178T-AA-9	AURORA MILITARY HOUSE III SERIES 144A		07/15/2024	Redemption 100.0000		18,509	18,507	19,324	15,344		(26)		(26)		18,936		(429)	(429)	969	07/15/2034	1.F FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		09/10/2024	Paydown		13,569	13,569	13,599	13,594						13,594		(25)	(25)	520	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		09/10/2024	Paydown		4,249	4,249	4,137	4,143		106		106		4,249				172	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		09/10/2024	Paydown		9,653	9,653	12,354	11,999		(2,345)		(2,345)		9,653				444	07/10/2055	1.E FE
20753G-AA-9	FANNIE MAE CAS SERIES 2024 R04 CLASS A1A		09/25/2024	Paydown		11,110	11,110	11,110							11,110				231	05/25/2044	1.A
20753G-AA-9	FANNIE MAE CAS SERIES 2024 R04 CLASS A1A		08/26/2024	Paydown		22,220	22,220	22,220							22,220				281	05/25/2044	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 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
30292G-AN-8	FREMF MORTGAGE TRUST SERIES 2014-K39 CLA		07/25/2024	Various		5,750,000	5,750,000	6,006,994	5,752,937		(4,534)		(4,534)		5,748,403		1,597	1,597	137,701	08/25/2047	1.A
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		09/01/2024	Paydown				43,095	20,114		(20,114)		(20,114)						7,578	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		09/01/2024	Paydown				90,331	61,653		(5,066)		(5,066)		56,587		(56,587)	(56,587)	9,477	02/25/2052	1.A FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		09/01/2024	Paydown				10,352	8,162		(8,162)		(8,162)						1,207	11/25/2053	1.A FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		09/25/2024	Paydown				4,835	4,222		(4,222)		(4,222)						472	05/25/2035	1.A
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		09/01/2024	Paydown		894	894	1,017	994		(99)		(99)		894				33	06/01/2038	1.A
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		09/01/2024	Paydown		456	456	509	500		(43)		(43)		456				15	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		09/01/2024	Paydown		20,343	20,343	22,649	22,244		(1,901)		(1,901)		20,343				677	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		09/01/2024	Paydown		2,346	2,346	2,675	2,636		(290)		(290)		2,346				90	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		09/01/2024	Paydown		1,575	1,575	1,550	1,555		21		21		1,575				32	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		09/01/2024	Paydown		9,966	9,966	10,572	10,522		(556)		(556)		9,966				231	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		09/01/2024	Paydown		5,644	5,644	5,961	5,942		(298)		(298)		5,644				129	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		09/01/2024	Paydown		3,022	3,022	3,061	3,039		(17)		(17)		3,022				112	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		09/01/2024	Paydown		3,120	3,120	3,209	3,191		(71)		(71)		3,120				118	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		09/01/2024	Paydown		202	202	234	227		(26)		(26)		202				8	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		09/01/2024	Paydown		21,449	21,449	22,394	22,161		(712)		(712)		21,449				360	11/01/2032	1.A
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		09/01/2024	Paydown		36	36	41	39		(3)		(3)		36				2	03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		09/01/2024	Paydown		1,402	1,402	1,448	1,427		(24)		(24)		1,402				57	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		09/01/2024	Paydown		22	22	25	24		(3)		(3)		22				1	09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		09/01/2024	Paydown		51	51	58	56		(5)		(5)		51				2	02/01/2031	1.A
3130AV-LD-2	FEDRAL HOME LOAN BANK 6.000% 04/12/38		09/18/2024	Redemption 100.0000		2,716,981	2,716,981	2,716,981	2,716,981						2,716,981				139,684	04/12/2038	1.B FE
3130AV-YF-3	FEDRAL HOME LOAN BANK 6.000% 05/24/33		08/29/2024	Redemption 100.0000		185,484	185,484	185,484	185,484						185,484				8,257	05/24/2033	1.B FE
3130AW-S4-3	FEDERAL HOME LOAN BANK 6.000% 08/16/33		09/09/2024	Redemption 100.0000		193,182	193,182	193,182	193,182						193,182				12,106	08/16/2033	1.B FE
3130AX-3A-4	FEDERAL HOME LOAN BANK 6.500% 09/13/38		09/16/2024	Call 100.0000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				39,815	09/13/2038	1.B FE
3132DT-FB-1	FHLMC POOL SD5562 5.500% 05/01/54		09/01/2024	Paydown		9,514	9,514	9,468			46		46		9,514				75	05/01/2054	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		09/01/2024	Paydown		55,301	55,301	55,059	55,074		228		228		55,301				918	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		09/01/2024	Paydown		69,712	69,712	69,749	69,738		(26)		(26)		69,712				918	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		09/01/2024	Paydown		11,341	11,341	11,796	11,755		(414)		(414)		11,341				192	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		09/01/2024	Paydown		5,064	5,064	5,469	5,410		(346)		(346)		5,064				124	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		09/01/2024	Paydown		9,787	9,787	10,441	10,355		(568)		(568)		9,787				237	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		09/01/2024	Paydown		6,927	6,927	7,387	7,348		(421)		(421)		6,927				137	08/01/2043	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4		09/01/2024	Paydown		1,944	1,944	1,854	1,858		86		86		1,944				50	03/01/2044	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		09/01/2024	Paydown		25,403	25,403	27,723	26,620		(1,217)		(1,217)		25,403				551	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		09/01/2024	Paydown		43,459	43,459	43,784	43,752		(293)		(293)		43,459				1,004	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		09/01/2024	Paydown		12,029	12,029	12,730	12,664		(635)		(635)		12,029				272	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		09/01/2024	Paydown		14,641	14,641	15,750	15,657		(1,015)		(1,015)		14,641				330	05/01/2048	1.A
3133EP-EJ-0	FEDERAL FARM CREDIT BANK 6.200% 04/03/		09/13/2024	Call 100.0000		6,514,000	6,514,000	6,514,000	6,514,000						6,514,000				381,431	04/03/2043	1.B FE
3133EP-GP-4	FEDERAL FARM CREDIT BANK 6.050% 04/26/		09/19/2024	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				351,740	04/26/2038	1.B FE
3133EP-GP-4	FEDERAL FARM CREDIT BANK 6.050% 04/26/		09/18/2024	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				27,057	04/26/2038	1.B FE
3133EP-QK-4	FEDERAL FARM CREDIT BANK 6.050% 07/24/		09/26/2024	Call 100.0000		2,500,000	2,500,000	2,497,500	2,497,529		50		50		2,497,579		2,421	2,421	177,299	07/24/2043	1.B FE
3133EP-SD-8	FEDERAL FARM CREDIT BANK 5.970% 08/08/		08/30/2024	Call 100.0000		250,000	250,000	250,000	250,000						250,000				15,837	08/08/2033	1.B FE
3133EP-WZ-4	FEDERAL FARM CREDIT BANK 6.450% 09/27/		09/27/2024	Call 100.0000		475,000	475,000	471,105	471,163		169		169		471,333		3,667	3,667	30,638	09/27/2035	1.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
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53		09/01/2024	Paydown		79,578	79,578	79,578							79,578				2,220	07/01/2053	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		09/01/2024	Paydown		29,957	29,957	29,915	29,915		43		43		29,957				502	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 6.344% 10/		09/16/2024	Paydown		822	822	854	845		(23)		(23)		822				31	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 3.155% 10		09/25/2024	Paydown				29	104		(104)		(104)						17	10/25/2030	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		09/01/2024	Paydown				99	3		(3)		(3)						28	11/25/2026	1.A
31368H-LB-7	FEDERAL NATIONAL MORTGAGE ASSO Pool 1903		09/01/2024	Paydown		228	228	262	254		(26)		(26)		228				9	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.493% 01		09/01/2024	Paydown		604	604	559	573		2		2		575		29	29	14	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		09/01/2024	Paydown		7,364	7,364	7,427	7,408		(44)		(44)		7,364				98	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05		09/01/2024	Paydown		57,549	57,549	56,526	56,716		833		833		57,549				1,130	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		09/01/2024	Paydown		40,959	40,959	41,715	41,575		(616)		(616)		40,959				776	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		09/01/2024	Paydown		48,109	48,109	48,964	48,760		(651)		(651)		48,109				890	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		09/01/2024	Paydown		11,814	11,814	12,167	12,096		(282)		(282)		11,814				198	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		09/01/2024	Paydown		542,546	542,546	490,157	523,522		19,024		19,024		542,546				10,817	10/25/2033	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1		09/01/2024	Paydown		35,901	35,901	35,008	35,102		799		799		35,901				727	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 5.745% 07		09/25/2024	Paydown		209,261	209,261	209,065	209,094		167		167		209,261				8,146	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 5.728% 07		09/25/2024	Paydown		199,581	199,581	199,519	199,530		52		52		199,581				7,607	07/25/2049	1.A
3136BQ-4N-6	FANNIE MAE SERIES 2024 5 CLASS BD 5.00		09/01/2024	Paydown		496,507	496,507	487,353			9,154		9,154		496,507				11,464	04/25/2051	1.A
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50		09/01/2024	Paydown		283,108	283,108	280,852	280,945		2,163		2,163		283,108				10,203	04/25/2049	1.A
3136BQ-GL-7	FANNIE MAE SERIES 2023 40 CLASS CA 6.0		09/01/2024	Paydown		484,915	484,915	479,990	480,336		4,580		4,580		484,915				20,082	08/25/2045	1.A
3136BQ-RA-9	FANNIE MAE SERIES 2023 54 CLASS GA 6.5		09/01/2024	Paydown		830,006	830,006	834,351	833,980		(3,974)		(3,974)		830,006				34,945	04/25/2049	1.A
3136BQ-RT-8	FANNIE MAE SERIES 2023 55 CLASS A 6.50		09/01/2024	Paydown		795,854	795,854	795,854	795,854						795,854				36,091	06/25/2049	1.A
3136BQ-U8-0	FANNIE MAE SERIES 2024 8 CLASS A 5.500		09/01/2024	Paydown		1,134,216	1,134,216	1,126,950			7,266		7,266		1,134,216				26,470	05/25/2050	1.A
3136BR-P9-2	FANNIE MAE SERIES 2024 22 CLASS E 5.50		09/01/2024	Paydown		794,142	794,142	781,114			13,029		13,029		794,142				11,585	08/25/2052	1.A
3136BR-QN-0	FANNIE MAE SERIES 2024 16 CLASS DA 5.5		09/01/2024	Paydown		1,441,131	1,441,131	1,436,981			4,150		4,150		1,441,131				24,761	05/25/2049	1.A
31371M-7J-0	FEDERAL NATIONAL MORTGAGE ASSO POOL 2565		09/01/2024	Paydown		1,233	1,233	1,286	1,281		(48)		(48)		1,233				45	02/01/2037	1.A
31371M-KB-2	FEDERAL NATIONAL MORTGAGE ASSO Pool 2559		09/01/2024	Paydown		372	372	410	401		(29)		(29)		372				12	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 7.635		09/16/2024	Paydown		432,276	432,276	432,816	432,759		(483)		(483)		432,276				17,099	03/15/2041	1.A
3137AF-DA-7	FREDDIE MAC CMO SER 3926 CLASS PW 4.00		09/01/2024	Paydown		496,023	496,023	548,570	509,072		(13,049)		(13,049)		496,023				13,332	09/15/2031	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		09/01/2024	Paydown		14,817	14,817	15,564	15,408		(591)		(591)		14,817				251	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		09/01/2024	Paydown		8,957	8,957	8,375	8,646		312		312		8,957				202	08/15/2041	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		09/01/2024	Paydown				19,711	2,469		(2,469)		(2,469)						2,123	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		09/01/2024	Paydown				34,519	3,474		(3,474)		(3,474)						3,163	12/25/2024	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		09/01/2024	Paydown		23,911	23,911	25,507	25,260		(1,349)		(1,349)		23,911				479	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		09/25/2024	Paydown		1,600	1,600	1,600	1,600						1,600				64	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		09/25/2024	Paydown		17,926	17,926	17,926	17,926						17,926				713	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES M0		09/28/2024	Call 100.0000 Redemption 100.0000		85,000	85,000	92,979	82,776		7,191		7,191		89,967		(4,967)	(4,967)	2,183	10/15/2029	1.B FE
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES M0		09/28/2024			(20,000)	(20,000)	(21,877)	(19,477)		(1,761)		(1,761)		(21,237)		1,237	1,237		10/15/2029	1.B FE
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%		09/01/2024	Paydown		52,543	52,543	52,470	52,464		79		79		52,543				1,932	06/25/2045	1.A
3137HA-R6-5	FREDDIE MAC SERIES 5348 CLASS HA 6.000		09/01/2024	Paydown		806,502	806,502	803,982	803,960		2,542		2,542		806,502				33,388	04/25/2043	1.A
3137HB-3M-4	FREDDIE MAC SERIES 5366 CLASS MA 6.000		09/01/2024	Paydown		386,739	386,739	386,497	386,494		245		245		386,739				15,880	10/25/2049	1.A
3137HB-7E-8	FREDDIE MAC SERIES 5362 CLASS JD 6.000		09/01/2024	Paydown		347,430	347,430	349,764	349,749		(2,319)		(2,319)		347,430				14,046	03/25/2050	1.A
3137HB-BM-5	FREDDIE MAC SERIES 5364 CLASS BA 6.000		09/01/2024	Paydown		1,120,854	1,120,854	1,125,232	1,124,940		(4,086)		(4,086)		1,120,854				45,724	06/25/2049	1.A
3137HB-CY-8	FREDDIE MAC SERIES 5369 CLASS AH 5.500		09/01/2024	Paydown		1,942,109	1,942,109	1,939,985			2,124		2,124		1,942,109				63,590	12/25/2049	1.A
3137HB-G2-4	FREDDIE MAC SERIES 5379 CLASS A 5.500%		09/01/2024	Paydown		1,351,831	1,351,831	1,350,142			1,690		1,690		1,351,831				39,506	12/25/2049	1.A
3137HB-KG-8	FREDDIE MAC SERIES 5378 CLASS H 5.500%		09/01/2024	Paydown		876,670	876,670	878,040			(1,370)		(1,370)		876,670				24,385	05/25/2049	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
3137HB-T9-5	FREDDIE MAC SERIES 5387 CLASS QA 5.500		09/01/2024	Paydown		753,078	753,078	749,195			3,883		3,883		753,078				17,849	03/25/2050	1.A
3137HB-ZW-7	FREDDIE MAC SERIES 5389 CLASS ZU 6.500		09/01/2024	Paydown		523,823	523,823	521,531			2,292		2,292		523,823				15,392	03/25/2054	1.A
3137HC-JG-8	FREDDIE MAC SERIES 5397 CLASS KP 5.000		09/01/2024	Paydown		658,748	658,748	646,603			12,146		12,146		658,748				10,999	05/25/2051	1.A
3137HC-LA-8	FREDDIE MAC SERIES 5407 CLASS AM 6.000		09/01/2024	Paydown		920,070	920,070	926,252			(6,182)		(6,182)		920,070				14,801	05/25/2050	1.A
3137HC-QM-7	FREDDIE MAC SERIES 5410 CLASS KC 6.000		09/01/2024	Paydown		593,281	593,281	592,354			927		927		593,281				12,218	04/25/2051	1.A
3137HC-QW-5	FREDDIE MAC SERIES 5414 CLASS CD 5.500		09/01/2024	Paydown		1,225,157	1,225,157	1,215,202			9,954		9,954		1,225,157				17,784	01/25/2051	1.A
31385X-AZ-0	FEDERAL NATIONAL MORTGAGE ASSO Pool 5554		09/01/2024	Paydown		14,981	14,981	16,920	16,493		(1,512)		(1,512)		14,981				550	05/01/2033	1.A
31387D-JY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL 5808		09/01/2024	Paydown		99	99	113	109		(10)		(10)		99				4	05/01/2031	1.A
3138AX-KK-6	FEDERAL NATIONAL MORTGAGE ASSO Pool AJ56		09/01/2024	Paydown		7,502	7,502	8,040	7,960		(458)		(458)		7,502				175	12/01/2041	1.A
3138EG-CF-9	FEDERAL NATIONAL MORTGAGE ASSO Pool AL00		09/01/2024	Paydown		3,236	3,236	3,610	3,563		(326)		(326)		3,236				110	11/01/2040	1.A
3138L0-G3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AM02		09/01/2024	Paydown		2,427	2,427	2,305	2,338		88		88		2,427				63	08/01/2042	1.A
3138L3-NN-1	FEDERAL NATIONAL MORTGAGE ASSO POOL AM30		09/01/2024	Paydown		5,718	5,718	5,513	5,547		172		172		5,718				147	05/01/2043	1.A
3138L6-CG-1	FEDERAL NATIONAL MORTGAGE ASSO POOL AM54		09/01/2024	Paydown		3,833	3,833	3,843	3,827		6		6		3,833				104	03/01/2029	1.A
3138L6-LE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		09/01/2024	Paydown		13,606	13,606	14,242	13,935		(329)		(329)		13,606				360	04/01/2034	1.A
3138L6-LM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		09/01/2024	Paydown		22,791	22,791	23,161	23,040		(249)		(249)		22,791				606	06/01/2044	1.A
3138L6-PW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		09/01/2024	Paydown		3,762	3,762	3,719	3,723		39		39		3,762				103	04/01/2032	1.A
3138LE-AF-8	FNMA POOL AN1805 2.609% 08/01/26		09/03/2024	Paydown		50,236	50,236	54,513	52,186		(1,950)		(1,950)		50,236				824	08/01/2026	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28		09/01/2024	Paydown		8,394	8,394	8,431	8,400		(6)		(6)		8,394				172	01/01/2028	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		09/03/2024	Paydown		162,827	162,827	189,560	184,737		(21,909)		(21,909)		162,827				3,536	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29		09/01/2024	Paydown		932	932	1,031	993		(61)		(61)		932				18	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28		09/01/2024	Paydown		13,367	13,367	13,205	13,231		135		135		13,367				320	04/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28		09/01/2024	Paydown		13,465	13,465	13,549	13,487		(22)		(22)		13,465				278	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28		09/01/2024	Paydown		2,200	2,200	2,135	2,146		54		54		2,200				52	04/01/2028	1.A
3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48		09/01/2024	Paydown		2,142	2,142	2,126	2,127		15		15		2,142				61	08/01/2048	1.A
3138MB-MB-9	FEDERAL NATIONAL MORTGAGE ASSO Pool AP75		09/01/2024	Paydown		8,277	8,277	8,801	8,740		(464)		(464)		8,277				163	09/01/2042	1.A
3138W5-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL AR75		09/01/2024	Paydown		7,062	7,062	7,534	7,464		(402)		(402)		7,062				156	03/01/2043	1.A
3138WW-K9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AT84		09/01/2024	Paydown		4,304	4,304	4,231	4,239		65		65		4,304				86	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		09/01/2024	Paydown		36,054	36,054	33,791	35,359		695		695		36,054				1,016	07/25/2033	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 5.		09/25/2024	Paydown		114,814	114,814	115,280	115,229		(415)		(415)		114,814				4,587	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 5.		09/25/2024	Paydown		59,452	59,452	59,675	59,651		(199)		(199)		59,452				2,311	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 5.		09/25/2024	Paydown		59,452	59,452	59,638	59,618		(166)		(166)		59,452				2,299	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 5.		09/25/2024	Paydown		59,452	59,452	59,638	59,618		(166)		(166)		59,452				2,299	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		09/01/2024	Paydown		1,334	1,334	1,351	1,339		(5)		(5)		1,334				49	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		09/01/2024	Paydown		751	751	821	805		(54)		(54)		751				28	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		09/01/2024	Paydown		481	481	521	512		(31)		(31)		481				16	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		09/01/2024	Paydown		417	417	475	462		(45)		(45)		417				15	11/01/2035	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		09/01/2024	Paydown		13,960	13,960	13,726	13,741		220		220		13,960				336	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		09/01/2024	Paydown		7,375	7,375	7,888	7,842		(467)		(467)		7,375				201	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		09/01/2024	Paydown		3,893	3,893	3,895	3,889		4		4		3,893				105	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		09/01/2024	Paydown		8,030	8,030	8,843	8,750		(720)		(720)		8,030				218	02/01/2049	1.A
3140HS-W5-6	FNMA POOL BL1567 3.590% 02/01/29		09/01/2024	Paydown		2,349	2,349	2,612	2,501		(153)		(153)		2,349				57	02/01/2029	1.A
3140HT-Y9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL BL25		09/01/2024	Paydown		43,044	43,044	50,366	48,239		(5,195)		(5,195)		43,044				994	05/01/2031	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		09/01/2024	Paydown		2,934	2,934	2,994	2,986		(52)		(52)		2,934				78	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		09/01/2024	Paydown		2,290	2,290	2,349	2,341		(51)		(51)		2,290				62	06/01/2049	1.A
3140HV-C9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL BL36		09/01/2024	Paydown		968	968	1,048	1,039		(71)		(71)		968				23	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		09/01/2024	Paydown		640	640	696	685		(46)		(46)		640				12	10/01/2039	1.A

STATEMENT AS OF SEPTEMBER 30, 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
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		09/01/2024	Paydown		1,139	1,139	1,152	1,147		(9)		(9)		1,139				20	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		09/03/2024	Paydown		48,402	48,402	53,178	51,578		(3,176)		(3,176)		48,402				779	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		09/01/2024	Paydown		532	532	535	534		(3)		(3)		532				9	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		09/01/2024	Paydown		763	763	778	776		(14)		(14)		763				13	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		09/01/2024	Paydown		519	519	525	524		(5)		(5)		519				7	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		09/01/2024	Paydown		461	461	472	471		(11)		(11)		461				7	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		09/01/2024	Paydown		472	472	484	483		(11)		(11)		472				7	12/01/2050	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		09/01/2024	Paydown		7,845	7,845	8,438	8,399		(554)		(554)		7,845				216	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		09/01/2024	Paydown		6,618	6,618	6,853	6,828		(210)		(210)		6,618				177	06/01/2048	1.A
3140LA-Q9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL BS04		09/01/2024	Paydown		1,277	1,277	1,303	1,301		(24)		(24)		1,277				20	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51		09/01/2024	Paydown		2,252	2,252	2,260	2,259		(6)		(6)		2,252				33	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		09/25/2024	Paydown		1,672	1,672	1,707	1,704		(31)		(31)		1,672				28	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		09/01/2024	Paydown		1,175	1,175	1,185	1,184		(8)		(8)		1,175				20	12/01/2039	1.A
3140LM-AS-8	FNMA POOL BS9916 6.490% 12/01/48		09/01/2024	Paydown		2,932	2,932	2,992	2,992		(60)		(60)		2,932				127	12/01/2048	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		09/01/2024	Paydown		8,959	8,959	9,154	9,133		(174)		(174)		8,959				209	01/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53		09/01/2024	Paydown		31,351	31,351	31,286	31,286		65		65		31,351				1,235	05/01/2053	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		09/01/2024	Paydown		756	756	779	777		(20)		(20)		756				28	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		09/01/2024	Paydown		1,353	1,353	1,564	1,537		(185)		(185)		1,353				58	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		09/01/2024	Paydown		925	925	1,053	1,027		(102)		(102)		925				34	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		09/01/2024	Paydown		313	313	315	314		(1)		(1)		313				12	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		09/01/2024	Paydown		137	137	150	147		(10)		(10)		137				5	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		09/01/2024	Paydown		330	330	368	361		(31)		(31)		330				12	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		09/01/2024	Paydown		64	64	73	71		(7)		(7)		64				2	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		09/01/2024	Paydown		170	170	194	189		(19)		(19)		170				6	02/01/2039	1.A
31412S-4M-4	FEDERAL NATIONAL MORTGAGE ASSO Pool 9338		09/01/2024	Paydown		1,189	1,189	1,302	1,280		(91)		(91)		1,189				36	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		09/01/2024	Paydown		450	450	483	480		(31)		(31)		450				16	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		09/01/2024	Paydown		752	752	855	836		(84)		(84)		752				28	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		09/01/2024	Paydown		148	148	157	155		(7)		(7)		148				6	11/01/2037	1.A
31414E-GE-8	FEDERAL NATIONAL MORTGAGE ASSO Pool 9637		09/01/2024	Paydown		1,011	1,011	1,136	1,113		(102)		(102)		1,011				40	06/01/2038	1.A
31415A-U8-2	FEDERAL NATIONAL MORTGAGE ASSO Pool 9813		09/01/2024	Paydown		333	333	372	365		(32)		(32)		333				13	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		09/01/2024	Paydown		529	529	552	541		(13)		(13)		529				21	11/01/2038	1.A
31417C-DR-3	FEDERAL NATIONAL MORTGAGE ASSO Pool AB55		09/01/2024	Paydown		5,887	5,887	6,313	6,251		(364)		(364)		5,887				141	07/01/2042	1.A
31417D-AX-1	FEDERAL NATIONAL MORTGAGE ASSO Pool AB63		09/01/2024	Paydown		15,327	15,327	16,433	16,350		(1,023)		(1,023)		15,327				358	09/01/2042	1.A
31417F-3H-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AB88		09/01/2024	Paydown		12,820	12,820	13,633	13,516		(696)		(696)		12,820				263	04/01/2043	1.A
31418A-JV-1	FEDERAL NATIONAL MORTGAGE ASSO Pool MA11		09/01/2024	Paydown		7,186	7,186	7,641	7,584		(398)		(398)		7,186				148	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		09/01/2024	Paydown		671	671	668	668		3		3		671				18	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		09/01/2024	Paydown		4,780	4,780	5,046	5,026		(247)		(247)		4,780				112	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		09/01/2024	Paydown		42,254	42,254	42,271	42,265		(11)		(11)		42,254				635	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		09/01/2024	Paydown		53,800	53,800	53,564	53,577		223		223		53,800				899	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		09/01/2024	Paydown		34,969	34,969	34,816	34,824		145		145		34,969				585	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		09/01/2024	Paydown		4,792	4,792	4,985	4,968		(176)		(176)		4,792				80	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		09/01/2024	Paydown		3,940	3,940	4,098	4,085		(145)		(145)		3,940				66	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		09/01/2024	Paydown		9,188	9,188	9,538	9,509		(321)		(321)		9,188				153	03/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52		09/01/2024	Paydown		37,526	37,526	36,539	36,565		961		961		37,526				868	04/01/2052	1.A
31418F-BM-8	FHLMC POOL MA5443 5.000% 08/01/54		09/01/2024	Paydown		4,303	4,303	4,199			104		104		4,303				30	08/01/2054	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 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
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01		07/15/2024	Redemption 100.0000		1,716	1,716	2,281	2,225		(7)		(7)		2,217		(502)	(502)	104	01/15/2051	1.E FE
347075-AB-9	FORT CARSON FAMILY HSG LLC CO 7.860% 1		09/15/2024	Redemption 100.0000		10,000	10,000	10,675			(67)		(67)		10,608		(608)	(608)	491	11/15/2029	1.D FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/03/2024	Paydown		9,193	9,193	10,639	10,516		(23)		(23)		10,492		(1,299)	(1,299)	262	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2024	Paydown		4,055	4,055	4,232	4,213		(3)		(3)		4,210		(155)	(155)	115	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2024	Paydown		8,530	8,530	10,010	9,871		(32)		(32)		9,839		(1,309)	(1,309)	320	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2024	Paydown				3,357	3,097		(3,097)		(3,097)						310	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2024	Paydown				821	759		(759)		(759)						72	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		09/01/2024	Paydown		43,414	43,414	44,435	44,241		(828)		(828)		43,414				803	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		09/01/2024	Paydown		32,619	32,619	32,537	32,539						32,539		81	81	728	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		09/01/2024	Paydown		8,619	8,619	8,050	8,120		499		499		8,619				171	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		09/01/2024	Paydown		8,430	8,430	8,088	8,131		299		299		8,430				172	05/25/2057	1.A
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		09/01/2024	Paydown				4,952	3,775		(3,775)		(3,775)						570	04/25/2053	1.A FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2024	Paydown		1,212	1,212	1,558	1,511		(300)		(300)		1,212				58	04/10/2037	1.D FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2024	Paydown		1,829	1,829	1,742	1,765		64		64		1,829				76	10/10/2041	1.F
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2024	Paydown		2,022	2,022	2,547	2,475		(453)		(453)		2,022				92	05/10/2037	1.G
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2024	Paydown		8,562	8,562	9,160	9,061		(498)		(498)		8,562				312	05/10/2050	2.B FE
44329H-AN-4	HP COMMUNITIES LLC SERIES 144A 5.620%		09/16/2024	Redemption 100.0000		25,835	25,835	27,813	27,051		(80)		(80)		26,971		(1,136)	(1,136)	1,452	09/15/2032	1.D FE
45129Y-4D-5	IDAHO ST HSG FIN ASSN SF MTG SERIES E		07/29/2024	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				1,307	01/01/2054	1.B FE
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT 5.192%		08/01/2024	Call 100.0000		25,000	25,000	29,334	27,992		(263)		(263)		27,729		(2,729)	(2,729)	1,023	08/01/2040	1.A FE
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT 5.192%		08/30/2024	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		08/01/2024	Redemption 100.0000		4,509	4,509	5,606	5,478		(21)		(21)		5,457		(948)	(948)	236	08/01/2050	1.E FE
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6		09/15/2024	Redemption 100.0000		5,693	5,693	6,046	5,992		(6)		(6)		5,986		(294)	(294)	319	09/15/2051	2.B FE
95829T-AA-3	WESTERN GRP MILITARY HOUSING SERIES 144A		09/15/2024	Redemption 100.0000		6,699	6,699	7,672	7,640		(14)		(14)		7,626		(927)	(927)	452	03/15/2057	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						48,723,769	48,723,767	49,217,416	36,034,834		(41,348)		(41,348)		48,786,051		(62,285)	(62,285)	1,965,181	XXX	XXX
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		09/16/2024	Paydown		7,840	7,840	5,575	5,575		2,265		2,265		7,840				176	10/16/2039	2.C FE
000112-AA-0	A&K FUNDING SERIES 2005-A		09/30/2024	DIRECT FUNDING		(929,273)	(929,273)	(929,273)	(929,273)						(929,273)					04/10/2035	2.
00110X-AA-2	AFN ABSPROP001 LLC SERIES 2021 1A CLASS		09/20/2024	Paydown		6,902	6,902	5,613	5,667		1,235		1,235		6,902				98	05/20/2051	1.A FE
00164T-AA-6	AMC EAST COMM LLC 5.740% 01/15/28		07/15/2024	Redemption 100.0000		10,457	10,457	10,418			9		9		10,427		30	30	300	01/15/2028	1.F FE
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21		09/16/2024	Redemption 100.0000		5,723,783	5,723,783	5,733,415	5,448,817		(1,710)		(1,710)		5,731,485		(7,702)	(7,702)	341,524	04/21/2027	2.A PL
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/		09/09/2024	Redemption 100.0000		380,158	380,158	380,158	380,158						380,158				16,689	01/11/2029	1.G PL
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		09/01/2024	Paydown		79,734	86,344	70,877	71,250		370		370		71,620		8,114	8,114	2,678	06/26/2037	2.B FM
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		09/15/2024	Paydown		1,221	1,221	797	797		424		424		1,221				35	05/15/2039	3.A FE
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		08/15/2024	Paydown		23,530	23,530	15,354	15,354		8,176		8,176		23,530				565	05/15/2039	5.B FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		09/15/2024	Paydown		16,083	16,083	16,082	16,082		1		1		16,083				379	01/15/2047	2.B FE
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		08/25/2024	Paydown		36,122	36,122	15,556	16,264		521		521		16,785		19,337	19,337	422	08/25/2036	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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5		07/15/2024	Redemption 100.0000		2,374	2,374	2,392	2,385		(1)		(1)		2,384		(10)	(10)	85	01/15/2028	1.F FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 07/15/2		07/15/2024	Redemption 100.0000		594	594	589	591						591		2	2	24	07/15/2029	2.C FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT SERIES A 4.000		08/15/2024	Redemption 100.0000		119	119	118	118						118		1	1	5	08/15/2030	2.B FE
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		09/03/2024	Paydown		4,869	51,328	42,498	43,318		228		228		43,546		(38,677)	(38,677)	1,655	09/25/2046	2.B FM
032654-BA-2	ANALOG DEVICES INC 3.450% 06/15/27		07/25/2024	J.P. MORGAN SECURITIES, LLC		96,769	100,000	95,057	95,412		701		701		96,113		656	656	2,118	06/15/2027	1.G FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		09/01/2024	Paydown		98,747	98,747	93,393	93,760		4,987		4,987		98,747				3,047	10/25/2067	1.A FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		09/01/2024	Paydown		15,192	15,192	14,234	14,351		841		841		15,192				469	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C		09/01/2024	Paydown		8,855	8,855	6,996	7,047		1,809		1,809		8,855				94	09/25/2066	1.A
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024 3 C		09/01/2024	Paydown		4,440	4,440	4,241			199		199		4,440				106	11/26/2068	1.F FE
034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024 2 C		09/01/2024	Paydown		50,759	50,759	50,758			1		1		50,759				1,855	01/25/2069	1.C FE
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 20244 CL		09/01/2024	Paydown		106,258	106,258	106,257			1		1		106,258				2,570	01/25/2069	1.A FE
034943-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2024 4 C		09/01/2024	Paydown		19,320	19,320	19,320							19,320				490	01/25/2069	1.F FE
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		08/15/2024	Paydown		8,814	8,814	8,814	386		8,085		8,085		8,814				7,773	01/15/2043	1.F FE
03790C-AA-9	APL FINANCE LLC SERIES 2023 1A CLASS A 1		09/20/2024	Paydown		2,587,851	2,587,851	2,565,300	2,565,891		21,960		21,960		2,587,851				107,179	07/21/2031	1.C FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		07/30/2024	Paydown		12,530	12,530	12,152	10,963		298		298		12,530				293	07/30/2050	2.C FE
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		09/25/2024	Paydown		161,749	161,749	149,820	152,051		552		552		152,603		9,147	9,147	4,129	02/25/2034	1.A FM
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		09/16/2024	Paydown		2,087	2,087	1,655	1,655		432		432		2,087				70	11/18/2038	2.B FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		08/16/2024	Paydown		15,989	15,989	12,676	12,676		3,312		3,312		15,989				437	11/18/2038	3.A FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		09/01/2024	Paydown				652	326		(326)		(326)						61	12/15/2051	1.A FE
05526D-AZ-8	BAT CAPITAL CORP SERIES WI 3.222% 08/1		08/15/2024	Maturity		230,000	230,000	218,299	228,594		1,406		1,406		230,000				7,411	08/15/2024	2.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		09/01/2024	Paydown				4,351	2,432		(2,432)		(2,432)						352	05/15/2052	1.A FE
05607Y-AN-1	B2R MORTGAGE TRUST SERIES 2015-1 CLASS D		09/01/2024	Paydown		578,499	578,499	595,822	579,166		(1,303)		(1,303)		577,863		636	636	19,508	05/15/2048	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL		09/01/2024	Paydown				2,869	779		(278)		(278)		501		(501)	(501)	413	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.704%		09/01/2024	Paydown				306	179		(179)		(179)						26	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.493%		09/03/2024	Paydown				374	183		(183)		(183)						48	05/15/2050	1.A FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		09/01/2024	Paydown		612,218	612,218	612,215	612,002		215		215		612,218				24,346	01/25/2063	1.A FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		09/01/2024	Paydown		20,408	20,408	20,408	20,401		8		8		20,408				846	01/25/2063	1.C FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		09/20/2024	Paydown		85,000	85,000	84,438	84,459		541		541		85,000				1,275	10/22/2046	1.F FE
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		08/25/2024	Paydown		5,825	5,825	3,505	3,653		66		66		3,719		2,106	2,106	217	10/25/2035	3.A FM
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		09/01/2024	Paydown				49,446	21,463		(21,463)		(21,463)						6,057	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		08/01/2024	Paydown				776	353		(42)		(42)		311		(311)	(311)	72	10/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		09/01/2024	Paydown				511	265		(265)		(265)						49	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		07/01/2024	Paydown				284	148		(148)		(148)						24	12/15/2061	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		09/01/2024	Paydown				488	254		(254)		(254)						51	12/15/2061	1.D FE
08862G-AC-8	BANKERS HEALTHCARE GROUP SEC SERIES 2023		09/09/2024	RBC Capital Markets, LLC		2,605,983	2,500,000	2,494,245	2,494,397		550		550		2,494,947		111,036	111,036	149,417	12/17/2036	1.G FE
09531M-AA-8	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C		09/15/2024	Paydown		1,432,803	1,432,803	1,432,724	1,432,717		86		86		1,432,803				68,800	11/15/2030	1.F FE
096817-AJ-0	BOCA COMMERCIAL MORTGAGE TRU SERIES 2024		09/09/2024	Various		2,992,477	3,000,000	2,992,499			82		82		2,992,582		(105)	(105)	11,925	08/15/2041	2.C FE
103186-AB-8	BOXER PARENT CO INC SERIES 144A 7.125%		07/30/2024	Call 100.0000		100,000	100,000	100,000	100,000						100,000				5,918	10/02/2025	4.B FE
10567M-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		34,547	34,547	34,587			(40)		(40)		34,547				799	10/25/2063	1.A FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		3,455	3,455	3,455	3,454						3,455				191	10/25/2063	1.F FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20		09/25/2024	Paydown		23,451	23,451	23,210			242		242		23,451				1,516	01/25/2063	1.C FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		92,407	92,407	92,406	92,345		62		62		92,407				4,125	09/25/2063	1.C 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 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
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		09/01/2024	Paydown		55,269	55,269	54,619	32,103		1,910		1,910		55,269				3,054	07/25/2062	1.C FE
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		69,855	69,855	69,854			1		1		69,855				2,048	03/25/2064	1.A FE
10569L-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		13,971	13,971	13,971							13,971				430	03/25/2064	1.F FE
10569U-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		18,257	18,257	18,257	18,255		2		2		18,257				801	06/25/2063	1.A FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		118,489	118,489	118,486	118,447		42		42		118,489				5,265	05/25/2063	1.A FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		16,927	16,927	16,927	16,921		6		6		16,927				770	05/25/2063	1.C FE
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		44,116	44,116	44,116							44,116				1,602	12/01/2063	1.C FE
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		14,068	14,068	14,067							14,068				536	12/01/2063	1.F FE
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		80,678	80,678	80,678							80,678				1,760	04/25/2054	1.A FE
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2024	Paydown		6,915	6,915	6,915							6,915				154	04/25/2054	1.A FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		09/15/2024	Redemption 100.0000		13,194	13,194	12,864	12,916		20		20		12,936		258	258	287	09/15/2036	1.D FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		09/15/2024	Redemption 100.0000		173,693	173,693	148,528	151,326		2,213		2,213		153,539		20,154	20,154	5,081	03/15/2033	1.G FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.		09/20/2024	Various		2,094	2,094	1,890	1,949		17		17		1,966		128	128	59	03/20/2033	1.D FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A		08/15/2024	Redemption 100.0000		19,880	19,880	19,998	19,936		(5)		(5)		19,931		(51)	(51)	644	11/15/2032	1.G FE
11134L-AH-2	BROADCOM CRP CAYMN FI SERIES WI 3.875%		07/25/2024	ING FINANCIAL MARKETS LLC		272,301	279,000	260,221	271,194		1,374		1,374		272,568		(267)	(267)	11,142	01/15/2027	2.B FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		09/01/2024	Paydown				5,017	1,625		(292)		(292)		1,333		(1,333)	(1,333)	466	11/13/2050	1.A FE
12510H-AA-8	CAPITAL AUTOMOTIVE REIT SERIES 2020 1A C		09/15/2024	Paydown		119	119	115			4		4		119				2	02/15/2050	1.A FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C		09/16/2024	Paydown		438	438	439	439		(1)		(1)		438				8	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		09/16/2024	Paydown		3,125	3,125	3,125	3,125						3,125				77	03/15/2052	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C		09/16/2024	Paydown		6,250	6,250	6,043	6,054		196		196		6,250				271	09/15/2053	1.E FE
12510M-AB-5	CCRR PARENT INC 9.523% 03/06/28		06/28/2024	Redemption 100.0000		793	793	777	623		1		1		778		14	14	31	03/06/2028	4.B FE
12510M-AB-5	CCRR PARENT INC 9.523% 03/06/28		09/30/2024	Redemption 100.0000		793	793	777	623		1		1		779		13	13	58	03/06/2028	4.C FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		09/01/2024	Paydown				675	212		(56)		(56)		156		(156)	(156)	75	11/10/2049	1.A FE
12516N-AD-3	CCAS LLC SERIES 2024 1A CLASS A 144A 7		08/13/2024	GAINBRIDGE LIFE INSURANCE CO D		15,193,545	15,000,000	14,999,870			(52)		(52)		14,999,818		193,727	193,727	160,290	06/16/2031	1.F FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		09/01/2024	Paydown				933	542		(542)		(542)						82	01/15/2053	1.A FE
12530M-AC-9	CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL		07/15/2024	Paydown		75	75	69	72		3		3		75				1	07/15/2060	1.G FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		09/01/2024	Paydown		17,498	17,498	17,393	17,403		95		95		17,498				478	08/25/2048	1.A
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1		09/18/2024	Paydown		21,964	21,964	18,625	18,703		3,261		3,261		21,964				240	02/18/2046	1.F FE
12565K-AE-7	CLI FUNDING LLC SERIES 2022 1A CLASS A 1		09/18/2024	Paydown		5,000	5,000	4,249	4,283		717		717		5,000				91	01/18/2047	1.F FE
12592X-BE-5	COMM MORTGAGE TRUST 0.944% 03/10/48		09/01/2024	Paydown				65,791	15,470		(15,470)		(15,470)						11,003	03/10/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 0.952% 05/10/48		09/01/2024	Paydown				865,843	119,370		(119,370)		(119,370)						83,275	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		09/01/2024	Paydown				11,816	2,165		(804)		(804)		1,362		(1,362)	(1,362)	1,023	10/10/2048	1.A FE
12598Q-AD-7	CPC ASSET SECURITIZATION LLC SERIES 2022		08/15/2024	Paydown		13,375,000	13,375,000	12,761,090	12,800,615		574,385		574,385		13,375,000				319,217	11/16/2026	1.F FE
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		09/01/2024	Paydown				497,898	71,354		(53,721)		(53,721)		17,633		(17,633)	(17,633)	65,324	04/15/2050	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2024	Paydown		291	291	269	274		17		17		291				5	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2024	Paydown		175	175	165	167		7		7		175				4	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		09/01/2024	Paydown		1,116	1,116	1,112	1,112		4		4		1,116				27	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		09/01/2024	Paydown		358,136	358,136	353,513	353,920		4,216		4,216		358,136				11,569	06/25/2067	1.A FE
12665L-AA-2	COLT FUNDING LLC SERIES 2024 2 CLASS A1		09/01/2024	Paydown		118,535	118,535	118,534							118,535				3,196	04/25/2069	1.A FE
12665L-AB-0	COLT FUNDING LLC SERIES 2024 2 CLASS A2		09/01/2024	Paydown		29,634	29,634	29,633							29,634				825	04/25/2069	1.C FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		09/01/2024	Paydown		41,038	41,038	39,064	36,035		3,215		3,215		39,250		1,789	1,789	3,280	05/25/2034	1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		09/01/2024	Paydown		123,123	123,310	97,993	99,180		841		841		100,020		23,103	23,103	4,516	02/25/2035	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		09/20/2024	Paydown		38,534	47,218	37,030	37,136		153		153		37,290		1,244	1,244	1,481	02/20/2047	1.A FM
126694-R7-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		09/20/2024	Paydown		39,588	39,383	31,987	32,005		110		110		32,115		7,473	7,473	1,154	05/20/2046	1.A FM
13057C-AA-6	CALIFORNIA REPUBLIC BANCORP 5.250% 11/		07/10/2024	PIPER SANDLER & CO		1,428,750	1,500,000	1,470,000	1,470,000		18,021		18,021		1,488,021		(59,271)	(59,271)	51,625	11/15/2024	2.C
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		08/08/2024	Redemption 100.0000		2,777,172	2,777,172	2,777,172	2,479,260						2,777,172				(2,652)	11/30/2035	1.G PL
14448C-AS-3	CARRIER GLOBAL CORP SERIES WI 3.577% 0		08/13/2024	Call 77.3990		1,535,596	1,984,000	1,530,649	1,541,176		5,022		5,022		1,546,198		11,366	11,366	38,748	04/05/2050	2.B FE
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		09/13/2024	DLAC GA - G1001 - SEC		1,905,671	1,528,900	1,527,065	1,527,628		437		437		1,528,065		377,606	377,606	72,092	03/15/2035	1.F FE
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		08/15/2024	Paydown		1,022,176	1,022,176	1,020,950	1,021,326		850		850		1,022,176				44,235	03/15/2035	1.F FE
14677Y-AB-4	CARTIGA ASSET FINANCE TRUST LL SERIES 20		09/13/2024	DLAC GA - G1001 - SEC		2,492,835	2,500,000	2,453,000	2,466,391		11,812		11,812		2,478,203		14,632	14,632	132,222	03/15/2035	2.B FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1		09/16/2024	Paydown		8,434	8,434	8,436	8,435		(1)		(1)		8,434				209	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TR SERIES 2018-1		09/15/2024	Paydown		30,785	30,785	30,738	30,771		14		14		30,785				898	06/15/2043	2.A FE
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		08/01/2024	Redemption 100.0000		15,456	15,456	15,813	15,686		(9)		(9)		15,677		(221)	(221)	559	02/01/2038	1.C FE
15675C-AC-9	CERBERUS SERIES 2023 3A CLASS B 144A 8		08/19/2024	DLIC GA DLIM Mgd. - Sec.		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				186,094	09/13/2035	1.C FE
161929-AS-3	CHASE MORTGAGE FINANCE CORPO SERIES 24 2		09/01/2024	Paydown		57,485	57,485	57,396			90		90		57,485				1,866	02/25/2055	1.A FE
161931-AC-4	CHASE MORTGAGE FINANCE CORPO SERIES 2024		09/01/2024	Paydown		470,395	470,395	467,455			2,940		2,940		470,395				4,334	05/25/2055	1.A FE
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		09/01/2024	Paydown		34,159	34,159	32,349	29,260		3,227		3,227		32,487		1,672	1,672	2,711	07/25/2034	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		09/01/2024	Paydown		2,241	6,133	4,983	5,048		76		76		5,124		(2,883)	(2,883)	245	11/25/2035	1.A FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		09/25/2024	Paydown																11/25/2036	1.A FM
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		09/01/2024	Paydown				20,720	3,816		(2,026)		(2,026)		1,790		(1,790)	(1,790)	2,469	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2024	Paydown				2,029	593		(178)		(178)		415		(415)	(415)	242	11/10/2048	1.B FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/03/2024	Paydown				331	128		(128)		(128)						42	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2024	Paydown				21,250	11,309		(11,309)		(11,309)						1,911	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		09/01/2024	Paydown				3,358	1,611		(1,611)		(1,611)						325	11/10/2052	1.A FE
18271#-AA-8	CLARUS CAPITAL LLC 7.767% 09/30/31		09/30/2024	Redemption 100.0000		207,133,784	207,133,784	207,133,784	144,851,088						207,133,784				7,540,198	09/30/2031	2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 7.503% 09/30/31		09/30/2024	Redemption 100.0000		69,044,595	69,044,595	69,044,595	48,369,668						69,044,595				2,517,889	09/30/2031	2.C PL
18682F-AA-1	CLICKLEASE EQUIPMENT RECEIVAB SERIES 202		09/15/2024	Paydown		4,670,722	4,670,722	4,670,674			48		48		4,670,722				42,632	02/15/2030	1.D FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		09/01/2024	Paydown		104,336	104,336	104,335	104,308		28		28		104,336				2,392	02/25/2067	1.C FE
19688T-AB-1	COLT FUNDING LLC SERIES 2024 1 CLASS A2		09/01/2024	Paydown		130,803	130,803	130,801			2		2		130,803				4,526	02/25/2069	1.C FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3		09/01/2024	Paydown		27,251	27,251	27,199			51		51		27,251				618	02/25/2069	1.F FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		09/01/2024	Paydown		359	359	358	358						358		1	1	12	07/25/2025	1.A FM
228925-AG-8	CRSO TRUST CRSO 23 BRND 7.658% 07/10/2		09/09/2024	RBC Capital Markets, LLC		3,735,175	3,550,000	3,553,898	3,553,555		(448)		(448)		3,553,108		182,067	182,067	192,064	07/10/2028	1.A
23166M-AA-1	CUSHMAN WAKEFIELD US SERIES 144A 6.75		08/01/2024	Various		1,548,149	1,542,000	1,542,000	1,542,000						1,542,000		6,149	6,149	72,862	05/15/2028	3.C FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA		08/20/2024	Paydown		875	875	825			50		50		875				20	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA		08/20/2024	Paydown		1,250	1,250	1,187	592		57		57		1,250				31	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA		08/20/2024	Paydown		5,625	5,625	5,144	4,585		456		456		5,625				18,265	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		08/20/2024	Paydown		6,500	6,500	6,496	6,497		3		3		6,500				136	11/20/2051	2.B FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		09/01/2024	Paydown				24,645	12,177		34		34		12,211		(12,211)	(12,211)	3,399	06/10/2050	1.B FE
23317H-AE-2	DDR CORP 4.250% 02/01/26		08/23/2024	Call 100.0000		5,000	5,000	4,912	4,972		8		8		4,981		19	19	225	02/01/2026	2.C FE
26078J-AE-0	DUPONT DE NEMOURS INC 5.319% 11/15/38		07/18/2024	Call 0.0000		267,812													126,113	11/15/2038	2.A FE
26983B-AC-5	EAGLE RE LTD SERIES 2021 1 CLASS M1C 144		09/25/2024	Paydown		152,735	152,735	152,735	141,403		11,332		11,332		152,735				9,282	10/25/2033	1.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		09/25/2024	Paydown		18,750	18,750	18,237	18,384		366		366		18,750				531	03/25/2052	2.B FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		09/25/2024	Paydown			(87,427)	(50,856)	(48,467)	(3,084)	(534)		(3,618)		(52,085)		52,085	52,085	1,385	05/25/2037	6. FM
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20		09/20/2024	Paydown		28,293	28,293	28,094			199		199		28,293				663	02/20/2055	1.G FE
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		09/25/2024	Paydown		40,074	40,074	38,726	39,227		478		478		39,706		369	369	917	12/25/2034	1.A FM
302635-AM-9	FS KKR INVESTMENT CORP 7.875% 01/15/29		09/09/2024	RBC Capital Markets, LLC		2,690,379	2,500,000	2,591,425			(7,011)		(7,011)		2,584,414		105,965	105,965	158,594	01/15/2029	2.C FE
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0		09/16/2024	Redemption 100.0000		19,129	19,129	19,129	19,129						19,129				499	04/15/2031	1.B PL
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/3		07/30/2024	Redemption 100.0000		181,900	181,900	181,900	181,900						181,900				5,268	06/30/2039	2.C FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS		09/15/2024	Paydown		16,841	16,841	16,908	16,842		(1)		(1)		16,841				541	02/15/2042	1.G FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		09/01/2024	Paydown		6,733	6,733	6,730	6,729		3		3		6,733				90	01/25/2051	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		09/01/2024	Paydown		398,280	398,280	393,909	394,284		3,996		3,996		398,280				13,567	08/25/2067	1.A FE
31684H-AA-8	FIGRE TRUST SERIES 2024 HE1 CLASS A 144A		09/25/2024	Paydown		168,884	168,884	168,883			2		2		168,884				4,252	03/25/2054	1.A FE
31684H-AB-6	FIGRE TRUST SERIES 2024 HE1 CLASS B 144A		09/25/2024	Paydown		5,629	5,629	5,629							5,629				149	03/25/2054	1.D FE
316927-AB-8	FIGRE TRUST SERIES 2024 HE2 CLASS B 144A		09/25/2024	Paydown		8,363	8,363	8,363							8,363				137	05/25/2054	1.D FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2024	Paydown		19,782	19,782	20,094	20,036		(254)		(254)		19,782				419	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2024	Paydown		14,062	14,062	14,282	14,241		(179)		(179)		14,062				290	10/25/2049	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2024	Paydown		2,018	2,018	2,038	2,034		(16)		(16)		2,018				48	10/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.		09/30/2024	Redemption 100.0000		2,200	2,200	1,840	1,888		11		11		1,899		301	301	91	03/31/2038	2.B FE
35042A-AD-5	FOUNDATION FINANCE TRUST SERIES 2023 1A		09/15/2024	Paydown		261,033	261,033	259,597	259,729		1,304		1,304		261,033				15,981	12/15/2043	2.C FE
35910E-AA-2	FRONTIER ISSUER LLC SERIES 2023-1 CLAS A		09/09/2024	Various		8,123,842	8,000,000	7,798,814	5,784,887		23,062		23,062		7,830,058		293,784	293,784	317,717	08/20/2053	1.F FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.		09/03/2024	Paydown		103,961	103,961	102,849			1,112		1,112		103,961				6,467	11/25/2067	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.		09/01/2024	Paydown		126,711	126,711	126,709	126,684		27		27		126,711				6,350	08/25/2068	1.F
36171F-AC-7	GCAT SERIES 2023 NQM4 CLASS A3 144A 4.		09/01/2024	Paydown		22,473	22,473	19,810	19,810		2,663		2,663		22,473				639	05/25/2067	1.F FE
36228F-AK-2	GSAMP TRUST CMO SER 1998-3 CLASS A 4.9		09/01/2024	Paydown		2,860	2,860	2,821	2,844		3		3		2,847		13	13	101	09/19/2027	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6.		09/03/2024	Paydown		1,015	1,015	623	294	328	(8)		320		613		401	401	4	03/25/2037	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6.		09/03/2024	Paydown		1,015	1,015	472	476						476		539	539	4	03/25/2037	5.A FM
362414-AE-4	GREAT WOLF TRUST SERIES 2024 WLF2 CLASS		09/09/2024	RBC Capital Markets, LLC		4,237,698	4,275,000	4,264,313			1,620		1,620		4,265,933		(28,235)	(28,235)	93,902	05/15/2041	1.G FE
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		09/01/2024	Paydown				604,073	73,118		(40,622)		(40,622)		32,497		(32,497)	(32,497)	49,540	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		09/01/2024	Paydown				514	296		(296)		(296)						48	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		09/01/2024	Paydown				563	317		(317)		(317)						49	09/01/2052	1.A FE
36270C-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 202		09/01/2024	Paydown		416,413	416,413	414,136			2,277		2,277		416,413				4,164	10/25/2054	1.A FE
37186F-AB-0	GENESIS LOAN TRUST 2023 1 8.630% 08/31		07/28/2024	Redemption 100.0000		514,897	514,897	514,897	505,758						514,897				25,234	08/31/2029	2.B Z
37186F-AB-0	GENESIS LOAN TRUST 2023 1 8.630% 08/31		09/25/2024	Redemption 100.0000		10,240,364	10,240,364	10,240,364	10,058,591						10,240,364				604,103	08/31/2029	2.B PL
37269#-AB-0	PROJECT H2OYA 3.500% 07/15/46		07/29/2024	Redemption 100.0000		5,087	5,087	5,087	5,087						5,087				177	07/15/2046	1.G PL
38141G-WQ-3	GOLDMAN SACHS GROUP INC 3.272% 09/29/2		07/25/2024	Barclays Capital		87,612	88,000	83,684	86,800		380		380		87,181		431	431	2,375	09/29/2025	2.A FE
38141G-YE-8	GOLDMAN SACHS GROUP INC 5.454% 09/10/2		08/11/2024	Call 100.0000		5,000,000	5,000,000	4,858,750	5,002,452		(2,619)		(2,619)		4,999,833		167	167	197,750	09/10/2024	2.A FE
38305#-AC-2	GORILLA INVESTOR LLC 11.197% 03/15/27		09/30/2024	Redemption 100.0000		79,685,962	79,685,962	79,733,262	79,699,230		(62,228)		(62,228)		79,657,243		28,719	28,719	7,535,788	03/15/2027	1.G PL
38305#-AD-0	GORILLA INVESTOR LLC 10.797% 03/15/27		09/30/2024	Redemption 100.0000		21,000,703	21,000,703	20,860,839	21,640,000		(201,749)		(201,749)		21,438,251		(437,548)	(437,548)	1,896,086	03/15/2027	1.G 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
40445N-AA-6	HTAP SERIES 2024 1 CLASS A 144A 7.000%		09/01/2024	Paydown		227,550	227,550	222,716			4,834		4,834		227,550				2,333	04/25/2037	2.B FE
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		09/17/2024	Paydown		18,425	18,425	16,833	17,149		46		46		17,195		1,230	1,230	397	01/19/2038	1.A FM
419838-AA-5	HAWAIIAN AIRLINES 13 1A SERIES A 3.900		07/15/2024	Redemption 100.0000		143	143	142	143						143				6	07/15/2027	4.B FE
42806M-AD-1	HERTZ VEHICLE FINANCING LLC SERIES 2021-		09/25/2024	Paydown		1,500,000	1,500,000	1,331,836	1,428,453		71,547		71,547		1,500,000				39,800	12/26/2025	3.B FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		09/25/2024	Paydown		8,358	8,358	8,358	8,358						8,358				214	12/25/2025	2.C FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		09/01/2024	Paydown		1,517	1,517	1,502	1,506		11		11		1,517				51	04/17/2039	1.G FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		09/01/2024	Paydown		1,432	1,432	1,432	1,432		1		1		1,432				28	01/17/2041	1.G FE
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 9.615%		07/01/2024	Redemption 100.0000		1,474,864	1,474,864	1,469,340	1,470,253		297		297		1,470,550		4,313	4,313	84,612	11/23/2027	2.A PL
43789T-AB-9	HOMETOWN FINANCIAL GROUP SERIES QIB 144A		09/09/2024	RBC Capital Markets, LLC		2,500,000	2,500,000	2,500,000							2,500,000				113,021	03/15/2027	1.G PL
44644N-AC-3	THE HUNTINGTON NATIONAL BANK SERIES 2024		07/20/2024	Paydown		139,991	139,991	139,991							139,991				1,023	05/20/2032	1.G FE
44644N-AC-3	THE HUNTINGTON NATIONAL BANK SERIES 2024		09/20/2024	Paydown		138,962	138,962	138,962							138,962				2,455	05/20/2032	3.B FE
44959@-AB-3	INFOGAIN CORP 6.750% 07/17/28		08/06/2024	Redemption 100.0000		204,082	204,082	204,082							204,082				1,866	07/17/2028	2.C Z
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%		07/15/2024	Redemption 100.0000		94,835	94,835	94,835	94,835						94,835				3,407	10/15/2037	1.G PL
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS		09/01/2024	Paydown		549,268	549,268	549,261	549,057		211		211		549,268				15,839	05/25/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		09/01/2024	Paydown		504,003	504,003	503,997	503,648		355		355		504,003				18,319	08/25/2067	1.A FE
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS		09/01/2024	Paydown		181,270	181,270	181,269	181,155		114		114		181,270				8,122	10/25/2067	1.A FE
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		09/01/2024	Paydown		49,652	49,652	49,652	49,607		46		46		49,652				2,238	02/25/2068	1.D FE
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004		09/25/2024	Paydown		29,708	29,708	28,178	28,300		158		158		28,457		1,250	1,250	968	11/25/2034	1.A FM
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		09/16/2024	Paydown		17,482	17,482	19,782	19,635		(2,153)		(2,153)		17,482				467	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL		09/16/2024	Paydown		1,730	1,730	1,978	1,952		(222)		(222)		1,730				55	10/15/2077	2.A FE
46590X-AY-2	JBS USA FOOD FINANCE 5.750% 04/01/33		07/12/2024	Redemption 100.0000		(24,408)	(24,408)	(24,096)	(24,107)		(12)		(12)		(24,119)		(289)	(289)	53,934	04/01/2033	2.C FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		09/25/2024	Paydown		13,066	13,066	12,793	12,823		243		243		13,066				320	07/25/2052	1.B
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2024	Paydown		1,804	1,804	2,022	1,998		(194)		(194)		1,804				58	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		09/16/2024	Paydown		1,768	1,768	1,967	1,948		(180)		(180)		1,768				50	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		09/16/2024	Paydown		3,469	3,469	3,466	3,467						3,467		2	2	94	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2024	Paydown		3,015	3,015	3,013	3,013		1		1		3,015				73	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2024	Paydown		12,235	12,235	12,232	12,232		2		2		12,235				366	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2024	Paydown		43,056	43,056	46,527	46,230		(3,174)		(3,174)		43,056				918	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		09/16/2024	Paydown		2,033	2,033	2,447	2,391		(358)		(358)		2,033				75	08/15/2062	2.B FE
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		09/28/2024	Paydown		37,080	37,080	19,024	(21,708)		1,082		1,082		20,106		16,974	16,974	2,511	03/25/2036	1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		09/28/2024	Paydown			(3,416)	(1,748)	(1,748)		(12)		(12)		(1,760)		1,760	1,760		03/25/2036	2.B Z
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201		09/01/2024	Paydown				29,043	6,669		(4,036)		(4,036)		2,633		(2,633)	(2,633)	4,907	02/15/2048	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		09/01/2024	Paydown		54,777	54,777	55,363	55,078		75		75		55,153		(376)	(376)	1,307	12/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		09/01/2024	Paydown		6,904	6,904	6,931	6,922		(17)		(17)		6,904				164	01/25/2048	1.A
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019 1A C		09/15/2024	Paydown		2,381	2,381	2,090			292		292		2,381				63	08/15/2073	2.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		09/16/2024	Paydown		10,175	10,175	11,663	11,521		(1,346)		(1,346)		10,175				253	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		09/25/2024	Paydown		25,957	25,957	24,943	25,035		922		922		25,957				434	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		09/01/2024	Paydown		20,444	20,444	19,684	19,742		703		703		20,444				589	01/25/2053	1.A
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2024 1 C		09/01/2024	Paydown		192,544	192,544	191,883			662		662		192,544				6,874	06/25/2054	1.A FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		09/16/2024	Paydown		13,001	13,001	13,001	13,001						13,001				281	01/01/2070	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		08/15/2024	Paydown		197,676	197,676	197,676	197,676						197,676				7,938	07/15/2031	2.B PL
48555L-AA-9	KAPITUS ASSET SECURITIZATION I SERIES 20		09/09/2024	RBC Capital Markets, LLC		3,025,286	3,000,000	2,989,662	2,990,661		2,803		2,803		2,993,464		31,822	31,822	138,575	03/10/2031	1.C FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.950% 0		09/23/2024	Redemption 100.0000		27,365,000	27,365,000	27,365,000	1,943,959						27,365,000				617,415	02/05/2026	1.E FE
50149X-AA-2	KUVARE US HOLDINGS INC SERIES 144A 7.0		09/09/2024	RBC Capital Markets, LLC		2,527,825	2,500,000	2,500,000	2,500,000						2,500,000		27,825	27,825	155,944	05/01/2051	2.C FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		09/13/2024	Various		3,045,918	2,854,517	2,848,495	1,172,917		1,524		1,524		2,849,702		196,216	196,216	139,410	07/15/2035	1.F FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		09/15/2024	Paydown		2,562,114	2,562,114	2,556,962	160,217		8,202		8,202		2,562,114				84,677	07/15/2035	1.F FE
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		09/03/2024	Paydown		25,114	25,074	18,367	18,928		(160)		(160)		18,768		6,346	6,346	509	02/25/2036	1.A FM
525241-AL-9	LEHMAN XS TRUST SERIES 2007 1 CLASS WF1		09/01/2024	Paydown		74,252	70,181	59,022			419		419		59,442		14,810	14,810	1,667	01/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		09/25/2024	Paydown		22,894	22,894	19,414	20,077		115		115		20,192		2,703	2,703	670	09/25/2047	1.A FM
53161D-AA-3	OASIS SECURITISATION SERIES 2023 1A CLAS		09/15/2024	Paydown		854,570	854,570	851,645	851,821		2,749		2,749		854,570				39,813	02/15/2035	1.G FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		09/15/2024	Paydown		46,889	46,889	46,888	46,887		2		2		46,889				1,408	03/15/2044	2.C
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		09/05/2024	Paydown		87,022	87,022	87,020	87,020		2		2		87,022				1,524	11/05/2035	1.F FE
55286P-AE-3	MCR MORTGAGE TRUST SERIES 2024 HTL CLASS		09/09/2024	RBC Capital Markets, LLC		2,107,899	2,114,992	2,109,704			1,860		1,860		2,111,563		(3,664)	(3,664)	102,812	02/15/2037	1.G FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA		09/15/2024	Paydown		255,003	255,003	255,002	254,999		4		4		255,003				12,190	05/15/2063	1.F FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		09/15/2024	Paydown		7,847	7,847	7,773	7,820		27		27		7,847				220	05/15/2043	1.G FE
573284-AN-6	MARTIN MARIETTA MATERIALS 4.250% 07/02		07/02/2024	Maturity		5,000	5,000	5,090	5,005		(5)		(5)		5,000				213	07/02/2024	2.B FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		09/01/2024	Paydown		2,432	2,432	2,424	2,424						2,424		8	8	99	04/21/2034	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		07/01/2024	Paydown		18,559	18,559	9,498	9,900		620		620		10,520		8,040	8,040	555	07/25/2035	2.B FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		08/01/2024	Paydown		9,988	9,988	5,111	5,328		373		373		5,700		4,288	4,288	344	07/25/2035	2.C FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		09/01/2024	Paydown		1,902	1,902	974	1,015		79		79		1,094		809	809	74	07/25/2035	3.A FM
598329-AE-0	MIDWEST FAMILY HOUSING SERIES 144A 6.6		07/11/2024	Redemption 100.0000		596	596	708	699		(1)		(1)		698		(101)	(101)	40	01/01/2051	2.B FE
608934-AA-3	MOMNT TECHNOLOGIES TRUST SERIES 2023 1A		09/20/2024	Paydown		1,690,891	1,690,891	1,690,767	1,690,760		131		131		1,690,891				80,736	03/20/2045	1.G FE
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		09/01/2024	Paydown				1,697	765		(114)		(114)		651		(651)	(651)	164	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		09/01/2024	Paydown				35,221	19,053		(2,188)		(2,188)		16,865		(16,865)	(16,865)	3,085	03/15/2052	1.A FE
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202		09/01/2024	Paydown		260,139	260,139	256,060	256,334		3,805		3,805		260,139				11,200	08/25/2053	1.A
61776E-AA-1	MORGAN STANLEY CAPITAL I TRUST SERIES 20		09/01/2024	Paydown		27,427	27,427	27,426			1		1		27,427				405	05/05/2029	1.A FE
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		09/20/2024	Paydown		21,013	21,013	21,013	21,013						21,013				476	10/21/2047	1.G FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		09/25/2024	Paydown		16,581	16,581	16,581	16,581		1		1		16,581				465	11/25/2025	2.C FE
637138-AC-2	NATIONAL PENN BANCSHARES 4.250% 09/30/		09/30/2024	Maturity		300,000	300,000	304,406	300,618		(618)		(618)		300,000				12,750	09/30/2024	2.A FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		09/15/2024	Paydown		4,464	4,464	4,071	4,164		300		300		4,464				83	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		09/15/2024	Paydown		4,464	4,464	4,464	4,464						4,464				106	11/15/2046	2.B FE
64110D-AF-1	NETAPP INC 3.300% 09/29/24		09/29/2024	Maturity		100,000	100,000	95,320	99,354		646		646		100,000				3,300	09/29/2024	2.B FE
65163L-AC-3	NEWMONT NEWCREST FIN SERIES 144A 5.750		09/06/2024	Tax Free Exchange		130,971	100,000	131,914			(943)		(943)		130,971				4,712	11/15/2041	2.A FE
65163L-AE-9	NEWMONT NEWCREST FIN SERIES 144A 4.200		09/06/2024	Tax Free Exchange		4,799,932	4,900,000	4,798,457			1,475		1,475		4,799,932				169,785	05/13/2050	2.A FE
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		09/01/2024	Paydown		60,072	60,072	52,067	52,285		122		122		52,408		7,664	7,664	2,065	07/25/2034	1.A FM
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 9.604%		09/30/2024	Redemption 100.0000		216,284	216,284	214,090	214,880		292		292		215,456		828	828	18,015	07/31/2026	2.B PL
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		132,451	132,451	132,404	132,346		106		106		132,451				5,836	01/25/2063	1.C FE
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		19,913	19,913	19,913	19,899		13		13		19,913				874	07/25/2063	1.A FE
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		89,607	89,607	89,606	89,543		64		64		89,607				4,149	07/25/2063	1.C FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
67118@-AA-4	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		08/29/2024	Redemption 100.0000		2,409,538	2,409,538	2,397,491	2,398,738		606		606		2,399,344		10,194	10,194	115,588	08/15/2032	1.F PL
67118@-AB-2	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		08/29/2024	Redemption 100.0000		172,999	172,999	172,134	172,220		42		42		172,261		738	738	9,602	08/15/2032	2.B PL
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		92,883	92,883	92,882			1		1		92,883				3,205	12/25/2063	1.C FE
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		10,320	10,320	10,320							10,320				365	12/25/2063	1.F FE
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		25,950	25,950	25,950							25,950				824	12/25/2063	1.C FE
67118L-AD-3	ONSLOW BAY FINANCIAL LLC SERIES 2022 NQM		09/01/2024	Paydown		10,556	10,556	10,459	6,485		109		109		10,556				415	09/25/2062	1.F FE
67118N-AB-3	ONDECK ASSET SECURITIZATION TR SERIES 20		09/09/2024	RBC Capital Markets, LLC		2,111,561	2,060,000	2,064,934			(378)		(378)		2,064,557		47,004	47,004	47,051	06/17/2031	1.G FE
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		16,651	16,651	16,650							16,651				514	01/25/2064	1.A FE
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		10,407	10,407	10,407							10,407				330	01/25/2064	1.C FE
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		20,813	20,813	20,805			8		8		20,813				648	01/25/2064	1.F FE
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		149,270	149,270	149,269			1		1		149,270				3,563	02/25/2064	1.A FE
67118X-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		24,878	24,878	24,878							24,878				617	02/25/2064	1.C FE
67118X-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		29,854	29,854	29,854							29,854				757	02/25/2064	1.F FE
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		174,218	174,218	174,217			1		1		174,218				3,026	05/25/2064	1.C FE
67119C-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		95,649	95,649	95,649							95,649				1,701	05/25/2064	1.F FE
67119E-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		7,540	7,540	7,540							7,540				56	06/25/2064	1.C FE
67119E-AC-0	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		7,540	7,540	7,540							7,540				57	06/25/2064	1.F FE
67119F-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		6,634	6,634	6,634							6,634				164	03/25/2064	1.C FE
67119F-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		6,634	6,634	6,634							6,634				168	03/25/2064	1.F FE
67119P-AP-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/25/2024	Paydown		3,518	3,518	3,518							3,518				15	06/25/2064	1.A FE
67181D-AD-3	OAK ST INVT GRADE NET LEASE FD SERIES 20		09/20/2024	Paydown		313	313	312	312						313				6	10/20/2050	1.C FE
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		64,325	64,325	64,324	64,282		42		42		64,325				2,940	06/25/2063	1.C FE
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		128,649	128,649	128,647	128,566		83		83		128,649				5,746	06/25/2063	1.A FE
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		125,029	125,029	124,423			606		606		125,029				7,388	03/25/2063	1.A FE
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		115,860	115,860	115,858	115,758		102		102		115,860				4,596	03/25/2063	1.C FE
67448G-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		7,293	7,293	7,182	7,186		108		108		7,293				296	03/25/2063	1.F FE
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		9,500	9,500	9,500							9,500				412	11/25/2063	1.F FE
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		305,602	305,602	305,600			2		2		305,602				7,804	12/01/2064	1.A FE
67448N-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		41,673	41,673	41,673							41,673				1,118	12/01/2064	1.C FE
67448N-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		09/01/2024	Paydown		41,673	41,673	41,672			1		1		41,673				1,136	12/01/2064	1.F FE
67449C-AB-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2024	Paydown		34,442	34,442	34,625			(183)		(183)		34,442				800	10/25/2063	1.C FE
674599-DB-8	OCCIDENTAL PETROLEUM COR 6.950% 07/01/		07/01/2024	Maturity		1,000	1,000	1,170	1,019		(19)		(19)		1,000				70	07/01/2024	2.C FE
68389X-AU-9	ORACLE CORP 3.400% 07/08/24		07/08/2024	Maturity		209,000	209,000	206,285	208,730		270		270		209,000				7,106	07/08/2024	2.B FE
69328@-AA-6	PDIF GCF CLO ISSUER 2022-1 LLC 7.721%		08/22/2024	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				104,164	02/22/2035	1.C PL
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		09/01/2024	Paydown		533	533	543	542		(9)		(9)		533				11	10/25/2049	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		09/01/2024	Paydown		20,875	20,875	20,874	20,861		14		14		20,875				822	08/25/2057	1.C FE
69548A-AB-7	PAGAYA AI DEBT SELECTION TRUST SERIES 20		09/15/2024	Paydown		657,880	657,880	657,880							657,880				30,659	07/15/2031	1.G FE
718547-AG-7	PHILLIPS 66 CO SERIES 144A 3.750% 03/0		04/28/2023	Tax Free Exchange		1,940	2,000	1,929	1,948		(8)		(8)		1,940				12	03/01/2028	2.A FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		09/26/2024	Redemption 100.0000		294,364	294,364	294,364	279,805						294,364				13,203	10/26/2025	1.E PL
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C		09/18/2024	Paydown		542,689	542,689	542,685			4		4		542,689				13,716	02/18/2039	1.G FE
74333L-AE-6	PROGRESS RESIDENTIAL TRUST SERIES 2020 S		07/01/2024	Call 100.0000		500,000	500,000	499,981	499,519		(68)		(68)		499,450		550	550	8,975	06/18/2037	1.D FE
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		09/10/2024	Various		87,805	87,805	87,805	87,805						87,805				1,745	08/10/2041	1.E

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		09/20/2024	Paydown		127,762	127,762	127,762	127,762						127,762				3,482	12/22/2036	1.G FE
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023		09/01/2024	Paydown		96,338	96,338	96,338	96,283		56		56		96,338				4,597	09/25/2043	1.A FE
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		08/01/2024	Paydown		11,538	15,937	12,652	12,739		113		113		12,853		(1,315)	(1,315)	582	06/25/2036	2.A FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2024	Paydown		2,389	5,806	4,610	4,641		50		50		4,691		(2,301)	(2,301)	261	06/25/2036	2.B FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		08/01/2024	Paydown		19,060	26,328	20,902	21,045		187		187		21,232		(2,172)	(2,172)	962	06/25/2036	2.A FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/03/2024	Paydown		3,947	9,592	7,615	7,667		83		83		7,751		(3,803)	(3,803)	432	06/25/2036	2.B FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		08/30/2024	Paydown		(4,668)	(7,302)	(5,416)	(5,416)		(11)		(11)		(5,428)		760	760		01/25/2037	1.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2024	Paydown		18,066	18,066	13,400	(64,207)		167		167		13,567		4,498	4,498	2,772	01/25/2037	1.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		08/30/2024	Paydown					(4,734)										32	01/25/2037	5.C FE
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		09/01/2024	Paydown		30,869	30,869	30,015	28,828		2,041		2,041		30,869				1,045	01/25/2052	1.A
74939F-AA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024		09/01/2024	Paydown		2,862	2,862	2,862							2,862				46	06/25/2044	1.A FE
74939F-AB-3	WOODWARD CAPITAL MANAGEMENT SERIES 2024		09/01/2024	Paydown		7,155	7,155	7,155							7,155				119	06/25/2044	1.A FE
74970V-AJ-1	RIN LTD SERIES 2024 1A CLASS E 144A 11.		07/20/2024	Various																07/20/2037	3.C FE
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2024	Paydown		4,779	13,905	10,901	11,015		35		35		11,050		(6,270)	(6,270)	553	09/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2024	Paydown		82,848	101,905	84,761	85,456		147		147		85,603		(2,755)	(2,755)	5,290	07/25/2036	6. FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		09/25/2024	Paydown		4,182	4,182	3,395	3,427		33		33		3,460		722	722	139	11/25/2036	1.A FM
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		09/01/2024	Paydown		25,466	25,466	24,403	24,474		991		991		25,466				438	01/25/2052	1.A
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		09/01/2024	Paydown		8,489	8,489	8,378	8,385		104		104		8,489				175	01/25/2052	1.A
758983-AD-2	REGIONAL MANAGEMENT ISSUANC SERIES 2024		08/19/2024	DLIC GA DLIM Mgd. - Sec.		2,999,868	3,000,000	2,999,870			(8)		(8)		2,999,862		6	6	42,273	07/15/2036	2.C FE
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06		09/01/2024	Paydown		13,374	17,037	11,773			172		172		11,945		1,429	1,429	554	01/25/2036	3.C FM
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 7		09/25/2024	Paydown		7,967	7,967	7,669	7,769		24		24		7,793		175	175	438	05/25/2039	1.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		09/01/2024	Paydown		9,287	9,287	6,412	6,539		136		136		6,675		2,612	2,612	355	09/25/2037	3.C FM
778296-AA-1	ROSS STORES INC 3.375% 09/15/24		09/15/2024	Maturity		100,000	100,000	97,679	99,697		303		303		100,000				3,375	09/15/2024	2.A FE
77879@-AB-0	ROTOLO CONSULTANTS INC 9.365% 01/15/2		08/30/2024	Redemption 100.0000		12,466	12,466	12,395	7,838		24		24		12,426		40	40	737	01/15/2029	3.A PL
77879@-AD-6	ROTOLO CONSULTANTS INC 9.365% 01/15/2		08/30/2024	Redemption 100.0000		(1,233)	(1,233)	(1,220)							(1,221)		(12)	(12)	84	01/15/2029	2.B Z
77879@-AD-6	ROTOLO CONSULTANTS INC 9.365% 01/15/2		07/01/2024	Redemption 100.0000		10,000	10,000	9,900			7		7		9,907		93	93	425	01/15/2029	3.A Z
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2		07/25/2024	Paydown		13,750	13,750	13,750	13,750						13,750				538	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2		07/25/2024	Paydown		3,516	3,516	3,422	3,457		59		59		3,516				145	07/25/2052	2.C FE
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2		07/25/2024	Paydown		13,750	13,750	13,750							13,750				410	01/25/2054	2.C FE
78397D-AB-4	SBL HOLDINGS INC 5.000% 02/18/31		09/09/2024	RBC Capital Markets, LLC		2,274,227	2,500,000	2,165,378	2,184,924		23,196		23,196		2,208,120		66,107	66,107	132,986	02/18/2031	2.C FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1		09/15/2024	Paydown		23,400	23,400	20,095	20,862		2,538		2,538		23,400				380	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		09/15/2024	Paydown		3,900	3,900	3,935	3,923		(23)		(23)		3,900				89	06/15/2046	2.B FE
785592-AM-8	SABINE PASS LIQUEFACTION SERIES WI 5.6		09/26/2024	Call 100.0000		8,052	8,052	8,839	8,169		(94)		(94)		8,076		(23)	(23)	453	03/01/2025	2.A FE
79581U-AB-0	SALUDA GRADE ALTERNATIVE MORTG SERIES 20		09/01/2024	Paydown		17,391	17,391	17,391	17,391		1		1		17,391				833	11/25/2053	1.G FE
81368N-AG-0	SECRETARIAT ADVISORS LLC 9.604% 12/13/		09/30/2024	Redemption 100.0000		1,080	1,080	1,074	1,075						1,076		4	4	71	12/13/2028	4.B PL
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		09/25/2024	Paydown		39,753	39,753	39,471	39,516		40		40		39,556		197	197	1,367	09/25/2034	1.A FM
81743C-AV-7	SEQUOIA MORTGAGE TRUST SERIES 2024 5 CLA		09/01/2024	Paydown		6,876	6,876	6,787			88		88		6,876				107	06/25/2054	1.A FE
81743D-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2024 6 CLA		09/01/2024	Paydown		272,935	272,935	271,527			1,407		1,407		272,935				2,797	07/27/2054	1.A FE
81743D-AV-5	SEQUOIA MORTGAGE TRUST SERIES 2024 6 CLA		09/01/2024	Paydown		545,869	545,869	538,619			7,250		7,250		545,869				5,594	07/27/2054	1.A FE
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		09/01/2024	Paydown		1,207	1,207	1,170	1,180		26		26		1,207				25	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		09/01/2024	Paydown		12,031	12,031	12,204	12,168		(137)		(137)		12,031				282	07/25/2043	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
817460-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		09/01/2024	Paydown		4,579	4,579	4,617	4,609		(29)		(29)		4,579				110	02/25/2048	1.A
81758F-AA-8	SERVICE EXPERTS ISSUER SERIES 2024 1A CL		09/20/2024	Paydown		32,027	32,027	32,025			2		2		32,027				430	11/20/2035	1.G FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A		07/25/2024	Paydown		13,375	13,375	13,356	13,362		13		13		13,375				389	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		07/25/2024	Paydown		1,750	1,750	1,685	1,704		46		46		1,750				31	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		07/25/2024	Paydown		5,625	5,625	5,625	5,625						5,625				132	01/25/2052	2.C FE
824348-BQ-8	SHERWIN WILLIAMS CO 4.050% 08/08/24		08/08/2024	Maturity		8,000,000	8,000,000	7,870,000	7,945,959		54,041		54,041		8,000,000				324,000	08/08/2024	2.B FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		09/20/2024	Paydown		2,125	2,125	1,953	1,977		148		148		2,125				55	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		09/20/2024	Paydown		875	875	813	821		54		54		875				25	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		09/20/2024	Paydown		938	938	788	252		147		147		938				13	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		09/20/2024	Paydown		8,250	8,250	7,891	7,304		346		346		8,250				141	08/20/2051	2.B FE
83589C-AD-0	SOTHEBYS ARTFI MASTER TRUST AR SERIES 20		09/13/2024	DLAC GA - G1001 - SEC		3,549,041	3,500,000	3,499,996			364		364		3,500,360		48,681	48,681	95,620	12/22/2031	1.F FE
83589C-AE-8	SOTHEBYS ARTFI MASTER TRUST AR SERIES 20		09/13/2024	DLAC GA - G1001 - SEC		4,823,033	4,750,000	4,749,744			710		710		4,750,454		72,580	72,580	150,290	12/22/2031	2.B FE
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3		08/15/2024	Redemption 100.0000		3,625	3,625	3,290	3,357		17		17		3,374		251	251	122	08/15/2031	2.C FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		09/20/2024	Paydown		875	875	809	810		65		65		875				17	06/20/2051	1.A FE
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018 1A		09/20/2024	Paydown		625	625	597			28		28		625				12	10/20/2048	1.C FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A		09/20/2024	Paydown		2,938	2,938	2,939	2,812		(1)		(1)		2,938				133	06/20/2053	1.C FE
86212X-AP-5	STORE MASTER FUNDING LLC SERIES 2024 1A		09/20/2024	Paydown		313	313	312							313				6	05/20/2054	1.C FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		09/20/2024	Paydown		3,438	3,438	3,418	3,435		3		3		3,438				96	04/20/2045	1.C FE
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		09/03/2024	Paydown		36,453	36,453	33,418	33,545		2,908		2,908		36,453				1,294	01/25/2035	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		09/25/2024	Paydown		7,945	7,945	6,237	7,502		90		90		7,592		352	352	180	01/25/2037	1.A FM
86745B-AA-2	SUNNOVA SOL VII ISSUER LLC SERIES 2024 2		08/21/2024	Various		3,898,543	4,000,000	3,898,543			656		656		3,899,198		(656)	(656)	10,967	07/30/2059	2.B Z
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A		07/20/2024	Paydown		96,826	96,826	96,805	96,800		25		25		96,826				4,715	07/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1		09/30/2024	Paydown		357,497	357,497	357,477	357,473		24		24		357,497				9,060	06/30/2054	1.D FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		08/20/2024	Paydown		209,824	209,824	209,764	209,775		49		49		209,824				8,939	11/20/2048	1.F FE
87335*-AB-9	TPR FUNDING 2022-1 LLC 7.801% 12/15/32		08/30/2024	Paydown		(275,736)	(275,736)	(275,736)	(275,736)						(275,736)					12/15/2032	1.D FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		09/01/2024	Paydown		8,019	8,019	7,937	3,351		4,668		4,668		8,019				1,017	11/25/2048	1.A
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%		09/01/2024	Paydown		149,800	149,800	149,842	147,578		(26)		(26)		149,800				7,210	10/25/2063	1.A FE
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024 CE		09/01/2024	Paydown		42,428	42,428	42,428			1		1		42,428				1,521	01/25/2064	1.A FE
89183E-AA-9	TOWD POINT MORTGAGE TRUST SERIES 2024 CE		09/01/2024	Paydown		192,832	192,832	192,829			3		3		192,832				3,149	05/25/2064	1.A FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		07/31/2024	Redemption 100.0000		3,725,723	3,725,723	3,710,028	3,034,586		114,722		114,722		3,711,404		14,319	14,319	160,488	08/25/2030	1.G PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		07/31/2024	Redemption 100.0000		3,853,108	3,853,108	3,834,587	1,313,773		51,882		51,882		3,835,726		17,382	17,382	145,198	08/25/2030	1.G PL
89642C-AE-0	TRINITAS CAPITAL MGMT SERIES QIB 144A		09/09/2024	RBC Capital Markets, LLC		2,544,638	2,500,000	2,500,000							2,500,000		44,638	44,638	74,514	05/15/2029	1.F PL
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021		09/20/2024	Paydown		21,250	21,250	17,747	17,910		3,340		3,340		21,250				263	03/20/2046	1.F FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5		09/02/2024	Redemption 100.0000		25	25	24	24						24				1	03/01/2030	1.E FE
909319-AA-3	UNITED AIR 2013-1 A PTT A 4.300% 08/15		08/15/2024	Redemption 100.0000		18,699	18,699	19,517	18,878		(66)		(66)		18,812		(114)	(114)	804	08/15/2025	2.B FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5.		07/15/2024	Redemption 100.0000		96,025	96,025	96,255	96,159		(7)		(7)		96,151		(126)	(126)	4,231	04/15/2029	1.E FE
90931M-AA-4	UNITED AIR 2016-1 A PTT SERIES A 3.450		07/07/2024	Redemption 100.0000		26	26	25	26						26		1	1	1	07/07/2028	2.C FE

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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
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700		09/02/2024	Redemption 100.0000		25	25	24	24						24				1	03/01/2030	2.B FE
90932Q-AA-4	UNITED AIRLINES INC 3.750% 09/03/26		09/03/2024	Redemption 100.0000		37,886	37,886	37,264	37,616		65		65		37,681		206	206	1,421	09/03/2026	1.F FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		08/20/2024	Paydown		17,085	17,085	17,085	17,085						17,085				356	04/20/2028	1.D FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		08/01/2024	Paydown		6,070	6,070	6,070	6,070						6,070				128	03/20/2028	1.C FE
92537H-AA-9	VERUS SECURITIZATION TRUST SERIES 2019 I		09/01/2024	Paydown		196,870	196,870	191,210	192,380		4,490		4,490		196,870				5,145	07/25/2059	1.A FE
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2		09/01/2024	Paydown		146,923	146,923	146,922	146,823		99		99		146,923				6,038	03/25/2068	1.A FE
92539D-AC-2	VERUS SECURITIZATION TRUST SERIES 2023 2		09/01/2024	Paydown		3,265	3,265	3,281			(16)		(16)		3,265				93	03/25/2068	1.F FE
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023 3		09/01/2024	Paydown		63,047	63,047	63,047	63,001		46		46		63,047				2,810	03/25/2068	1.C FE
92539G-AC-5	VERUS SECURITIZATION TRUST SERIES 2023 3		09/01/2024	Paydown		42,872	42,872	42,299	42,313		559		559		42,872				2,001	03/25/2068	1.F FE
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023 4		09/01/2024	Paydown		110,047	110,047	110,007	104,741		105		105		110,047				4,479	05/25/2027	1.C FE
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024 1		09/01/2024	Paydown		32,922	32,922	32,922							32,922				1,191	01/25/2069	1.F FE
92540H-AB-2	VERUS SECURITIZATION TRUST SERIES 2024 5		09/01/2024	Paydown		28,226	28,226	28,226							28,226				340	06/25/2069	1.C FE
92540H-AC-0	VERUS SECURITIZATION TRUST SERIES 2024 5		09/01/2024	Paydown		60,484	60,484	60,526			(42)		(42)		60,484				751	06/25/2069	1.F FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		09/30/2024	Redemption 100.0000		32,431	32,431	32,431	31,597		834		834		32,431				725	10/14/2049	1.F PL
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20		09/01/2024	Paydown		58,732	58,732	58,732			1		1		58,732				1,322	05/25/2054	1.A FE
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		09/25/2024	Paydown		15,726	15,726	13,584	13,780		20		20		13,800		1,925	1,925	643	07/25/2044	1.A FM
931427-AH-1	WALGREENS BOOTS ALLIANCE 3.800% 11/18/		09/09/2024	RBC Capital Markets, LLC		3,985,448	4,000,000	3,898,427	3,948,074		40,888		40,888		3,988,962		(3,514)	(3,514)	123,711	11/18/2024	3.B FE
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		09/03/2024	Paydown		15,421	19,847	16,631	16,806		(362)		(362)		16,444		(1,024)	(1,024)	532	09/25/2046	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		09/01/2024	Paydown		92,329	85,397	72,624	72,785		156		156		72,941		19,387	19,387	2,286	04/25/2047	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		09/28/2024	Paydown		114,536	112,860	101,241	101,775		276		276		102,051		12,485	12,485	5,865	03/25/2035	1.A FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		09/25/2024	Paydown		156,655	156,655	135,818	137,053		225		225		137,278		19,377	19,377	5,735	01/25/2045	4.A FM
93934F-DF-6	WAMU MORTGAGE PASS THROUGH SERIES 2005-8		09/01/2024	Paydown		785	785	589	586		5		5		591		195	195	29	10/25/2035	4.B FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2024	Paydown		2,956	2,956	1,909	1,944		16		16		1,960		997	997	36	10/25/2036	4.C FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2024	Paydown		3,548	3,548	2,804	2,672		15		15		2,687		860	860	43	10/25/2036	5.B FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		09/03/2024	Paydown		3,842	3,842	2,317	1,080	1,318	(22)		1,296		2,376		1,466	1,466	31	09/25/2036	1.A FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		09/03/2024	Paydown		4,433	4,433	2,090	2,095		(6)		(6)		2,089		2,344	2,344	36	09/25/2036	5.A FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.		09/15/2024	Paydown		21,303	21,303	20,587	20,909		394		394		21,303				509	09/15/2044	2.A FE
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		09/10/2024	Redemption 100.0000		61,584	61,584	61,584	61,584						61,584				2,727	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019		09/01/2024	Paydown		5,115	5,115	5,165	5,152		3		3		5,155		(40)	(40)	109	10/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		09/01/2024	Paydown		11,765	11,765	11,315	11,396		369		369		11,765				284	07/25/2047	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201		09/01/2024	Paydown				1,871	867		(157)		(157)		711		(711)	(711)	200	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		09/15/2024	Paydown		1,501	1,501	1,412	1,215		81		81		1,501				29	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		09/15/2024	Paydown		11,992	11,992	11,964	11,614		28		28		11,992				408	03/15/2052	2.B FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		09/15/2024	Paydown		154,735	154,735	116,887	122,578		32,157		32,157		154,735				2,990	05/15/2046	1.F FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2024	Paydown		1,039	1,039	1,048	1,046		(6)		(6)		1,039				25	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2024	Paydown		81	81	82	81						81				2	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2024	Paydown		164	164	166	165		(1)		(1)		164				4	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		09/01/2024	Paydown		185	185	188	187		(2)		(2)		185				4	01/20/2045	1.A
98258P-AC-1	WT HOLDINGS INC SERIES QIB 144A 5.500%		09/09/2024	RBC Capital Markets, LLC		3,928,488	4,000,000	3,574,488	3,644,628		49,221		49,221		3,693,849		234,638	234,638	224,611	04/30/2028	3.A FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		07/30/2024	Paydown		3,883	3,883	3,616	3,650		233		233		3,883				94	07/30/2051	2.B FE

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										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
98944#-AA-7	ZEPHYRUS AERO 1 LLC 8.050% 04/30/30		09/05/2024	Redemption 100.0000		(91,457)	(91,457)	(91,457)	(92,368)		911		911		(91,457)				25,819	04/30/2030	2.A PL
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 12.426%		08/12/2024	Redemption 100.0000		112,299	112,299	112,299	14,693						112,299				1,417	12/17/2026	5.B GI
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 10.571% 10		07/23/2024	Redemption 100.0000		969,717	969,717	969,717	329,429						969,717				47,686	10/03/2028	5.B GI
BES32W-31-5	TA WEG HOLDINGS LLC 11.000% 10/02/27		06/30/2024	DIRECT FUNDING																10/02/2027	4.C Z
BES3G2-3V-0	PATHSTONE FAMILY OFFICE LLC 11.596% 05/		07/12/2024	Redemption 100.0000		147,231	147,231	147,231							147,231					05/15/2029	5.B GI
BES3H6-T4-2	ROYAL HOLDCO CORP 10.354% 12/30/27		08/02/2024	WFGAIMWFXP -Whitney funding LL		3,423,372	3,418,108	3,375,381	3,148,025		4,866		4,866		3,381,490		41,881	41,881	263,111	12/30/2027	2.B Z
BES3H6-T4-2	ROYAL HOLDCO CORP 10.354% 12/30/27		09/30/2024	Redemption 100.0000		8,893	8,893	8,782	8,190		16		16		8,802		92	92	858	12/30/2027	2.B Z
BES3H6-T5-9	ROYAL HOLDCO CORP 10.354% 12/30/27		09/30/2024	Redemption 100.0000		1,301	1,301	1,284			1		1		1,285		16	16	25	12/30/2027	2.B Z
BES3HJ-CW-0	ARCHER ACQUISITION LLC 10.604% 10/06/29		09/30/2024	Redemption 100.0000		2,497	2,497	2,494							2,494		3	3	123	10/06/2029	2.B Z
BES3J8-7V-0	EIS LEGACY LLC 11.002% 11/01/27		09/30/2024	Redemption 100.0000		15,000	15,000	15,000							15,000				447	11/01/2027	2.B Z
BES3JS-Q0-3	CV HCS RATED FEEDER LP 4.000% 10/04/53		07/12/2024	Redemption 100.0000		2,289,608	2,289,608	2,289,608	1,337,094						2,289,608				6,263	10/04/2053	1.F Z
BES3JS-Q1-1	CV HCS RATED FEEDER LP 6.000% 10/04/53		07/12/2024	Redemption 100.0000		763,203	763,203	763,203	445,698						763,203				3,125	10/04/2053	4.A Z
BES3M6-WE-0	CORRAGH SENIOR 11.083% 12/06/26		08/19/2024	Redemption 100.0000		1,000,000	1,000,000	966,667	967,004		6,080		6,080		973,085		26,915	26,915	73,872	12/06/2026	2.A Z
BES3MY-BX-0	SKY VIEW IBERIA 7.900% 06/23/28		09/27/2024	Redemption 100.0000		268,390	268,390	268,390	170,805						268,390				13,860	06/23/2028	2.A Z
BES3N0-AF-3	LENDBUZZ AUTO 2023-1A 7.290% 07/21/28		09/16/2024	Paydown		4,565,371	4,565,371	4,565,369	4,565,348		23		23		4,565,371				203,260	07/21/2028	1.C Z
BES3P5-S8-7	ACS AERO 4 LLC 8.497% 11/17/29		09/16/2024	Redemption 100.0032		567,726	567,708	563,451			223		223		563,674		4,053	4,053	239,336	11/17/2029	2.B Z
BES3R7-GB-7	RED OAK INVENTORY FINANCE LLC A 8.516%		09/15/2024	Redemption 100.0000		19,003,691	19,003,691	19,003,691							19,003,691				612,822	02/16/2034	2.C Z
BES3WS-K3-8	ACM NORTHERN PORTER 8.690% 12/05/34		09/13/2024	Redemption 100.0000		472,659	472,659	472,659							472,659				6,279	12/05/2034	2.B Z
BES3WW-VN-3	ACS NB 2 7.500% 12/31/27		09/16/2024	Redemption 100.0000		1,796,957	1,796,957	1,796,957							1,796,957				37,896	12/31/2027	2.B Z
BES3XC-U8-0	CERITY PARTNERS EQUITY HOLDING 4.946%		06/18/2024	Redemption 100.0000		59,559	59,559	59,559							59,559					07/28/2029	2.B Z
BES3Z5-TH-5	SR CLO IV WH FUNDING 10.301% 06/18/27		09/30/2024	Redemption 100.0000		10,000,000	10,000,000	10,000,000							10,000,000				171,429	06/18/2027	2.B Z
BES40C-PL-1	SMALL BUSINESS ADMINISTRATION 3.123% 0		09/03/2024	Paydown		869,604	869,604	73,147			796,457		796,457		869,604				981	05/31/2034	2.B Z
BES40S-S7-4	ELECTRONIC MERCHANT SYSTEMS IN 10.252%		08/22/2024	Various		11,298,750	11,500,000	11,298,750			1,069		1,069		11,299,819		(1,069)	(1,069)		08/01/2030	2.B Z
BES40V-48-1	EAGLE POINT HOLDINGS BORROWER 8.354% 0		08/22/2024	Various		2,000,000	2,000,000	2,000,000							2,000,000					03/31/2028	2.B Z
BES41A-PZ-3	ELDRIDGE INDUSTRIES LLC 7.180% 08/11/3		08/30/2024	LCGAIMLC1P - Lackawanna Casual		1,500,000	1,500,000	1,500,000							1,500,000				6,582	08/11/2031	2.B Z
BES41A-Q3-3	ELDRIDGE INDUSTRIES LLC 7.350% 08/11/3		08/30/2024	LCGAIMLC1P - Lackawanna Casual		1,500,000	1,500,000	1,500,000							1,500,000				6,738	08/11/2034	2.B Z
BES42G-BV-3	ACC RISK MGT - DDTL 2023 9.503% 10/30/		09/09/2024	Redemption 100.0000		297,095	297,095	297,095							297,095				1,705	10/30/2029	2.B Z

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
BGH64K-B0-2	PCI GAMING AUTHORITY 7.946% 07/18/31		09/30/2024	SINK		375	375	374							374		1	1	5	07/18/2031	3.A FE
BGH64K-B0-2	PCI GAMING AUTHORITY 7.946% 07/18/31		09/30/2024	Redemption 100.0000		2,125	2,125	2,122							2,122		3	3	26	07/18/2031	3.A FE
BGH752-D8-0	FCG ACQUISITIONS INC 9.196% 04/03/28		07/12/2024	SINK																04/03/2028	4.C FE
BGH752-D8-0	FCG ACQUISITIONS INC 9.196% 04/03/28		09/30/2024	Redemption 100.0000		2,185	2,185	2,180							2,180		5	5	42	04/03/2028	4.C FE
BGH757-Z2-8	ORION ADVISOR SOLUTIONS INC 8.869% 09/		07/30/2024	Redemption 0.0000															18	09/24/2027	4.B FE
BGH764-PY-5	PETIQ LLC 9.999% 04/13/28		06/28/2024	Redemption 100.0000		514	514	510			1		1		512		3	3	14	04/13/2028	4.B FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 9.210% 05/25		06/28/2024	Redemption 100.0000		634	634	627	629						629		4	4	32	05/25/2028	3.C FE
BGH77G-0R-9	BLUE RIBBON LLC USA 11.457% 05/08/28		09/30/2024	Redemption 100.0000		3,125	3,125	3,047	3,069		8		8		3,077		48	48	(243)	05/08/2028	4.C FE
BGH79X-BE-7	ARCLINE FM HOLDINGS LLC 9.765% 06/23/2		08/05/2024	Redemption 100.0000		972,500	972,500	967,638	968,905		385		385		969,291		3,209	3,209	86,322	06/23/2028	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 7.534% 09/22/2		09/23/2024	Redemption 100.0000		69,494	69,494	69,494							69,494				2,058	09/22/2028	2.C FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 10.982% 10/08/28		09/30/2024	Redemption 100.0000		625	625	616	616		2		2		619		6	6	57	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD PRODUCTS LLC 9.960% 10/18		09/30/2024	Redemption 100.0000		12,906	12,906	12,648	13,289		(119)		(119)		13,170		(264)	(264)	818	10/18/2028	4.C FE
BGH7JB-5F-8	MICHAEL BAKER INTERNATIONAL LL 9.960%		05/30/2024	Taxable Exchange		967,725	977,500	967,725	969,951		503		503		970,455		(2,730)	(2,730)	43,400	10/26/2028	4.B FE
BGH7JQ-MX-7	FR REFUEL LLC 9.710% 11/02/28		09/30/2024	Redemption 100.0000		2,094	2,094	2,076	2,125		(5)		(5)		2,120		(26)	(26)	164	11/02/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 9.096% 12		07/31/2024	Redemption 100.0000		1,875	1,875	1,856	1,860		1		1		1,862		13	13	106	12/09/2028	4.C FE
BGH7M8-KW-7	SECRETARIAT ADVISORS LLC 9.615% 12/29/		09/30/2024	Redemption 100.0000		140	140	140	140						140				9	12/29/2028	4.B PL
BGH7TM-KX-7	PERRIGO INVESTMENTS LLC 7.632% 04/20/2		09/30/2024	Redemption 100.0000		79,158	79,158	79,158							79,158				1,729	04/20/2029	3.A FE
BGH7UE-ZT-6	AL GCX HOLDINGS LLC 8.352% 05/17/29		07/30/2024	Redemption 100.0000		384	384	384							384				3	05/17/2029	4.A FE
BGH89C-AR-3	ASURION LLC 9.207% 08/19/28		07/12/2024	SINK															21	08/19/2028	4.A FE
BGH89C-AR-3	ASURION LLC 9.207% 08/19/28		09/30/2024	Redemption 100.0000		2,652	2,652	2,638			1		1		2,639		13	13	88	08/19/2028	4.A FE
BGH8AM-YN-2	TERRAFORM POWER OPERATING LLC 7.414% 0		09/30/2024	Redemption 100.0000		1,108	1,108	1,105			2		2		1,107		1	1	11	05/21/2029	3.A FE
BGH8JY-EA-7	BLERIOT US BIDCO INC 9.394% 10/31/28		09/30/2024	Redemption 100.0000		500	500	500							500				16	10/31/2028	4.B FE
BGH8P3-LJ-1	GEO PARENT CORP 10.211% 12/19/28		06/28/2024	Redemption 100.0000		625	625	625							625				15	12/19/2028	4.B FE
BGH8RL-KV-3	XEROX CORP 8.604% 11/17/29		09/30/2024	Redemption 100.0000		5,769	5,769	5,762			2		2		5,764		5	5	28	11/17/2029	3.A FE
BGH8VQ-CX-2	JANE STREET GROUP LLC 7.218% 01/26/28		09/30/2024	SINK		259	259	259							259					01/26/2028	3.A FE
BGH8XB-N1-1	RECESS HOLDINGS INC 9.741% 02/20/30		09/30/2024	Redemption 100.0000		815	815	815							815					02/20/2030	4.B 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
BGH8Y6-TZ-0	TRITON WATER HOLDINGS INC 8.961% 03/31		09/30/2024	Redemption 100.0000		2,500	2,500	2,450			6		6		2,456		44	44	120	03/31/2028	4.B FE
BGH8YS-AW-9	STATION CASINOS LLC 7.445% 03/07/31		09/30/2024	Redemption 100.0000		500	500	498							498		2	2	8	03/07/2031	3.B FE
BGH8YZ-05-3	PACIFIC DENTAL SERVICES LLC 8.095% 03/		09/16/2024	Redemption 100.0000		997,500	997,500	994,050			172		172		994,221		3,279	3,279	38,256	03/07/2031	4.B FE
BGH8ZB-3L-7	BARNES GROUP INC 7.604% 08/30/30		09/30/2024	Redemption 100.0000		1,531	1,531	1,531							1,531				83	08/30/2030	3.C FE
BGH8ZB-BM-6	INSTALLED BUILDING PRODUCTS IN 7.111%		09/30/2024	Redemption 100.0000		2,000	2,000	1,998							1,998		2	2	41	03/21/2031	3.A FE
BGH8ZU-X6-5	MI WINDOWS AND DOORS LLC 8.597% 03/20/		09/30/2024	Redemption 100.0000		875	875	872							872		3	3	17	03/20/2031	3.C FE
BGH8ZZ-TS-1	QUIKRETE HOLDINGS INC 7.264% 03/19/29		09/30/2024	Redemption 100.0000		2,250	2,250	2,250							2,250				73	03/19/2029	3.B FE
BGH8ZZ-VR-0	ALTERRA MOUNTAIN CO 8.264% 08/17/28		09/30/2024	Redemption 100.0000		400	400	400							400				17	08/17/2028	4.A FE
BGH901-VG-5	ARAMARK SERVICES INC 7.334% 06/24/30		09/30/2024	Redemption 100.0000		2,775	2,775	2,775							2,775				81	06/24/2030	3.B FE
BGH90E-52-7	PRIME SECURITY SERVICES BORROW 6.909%		09/30/2024	SINK		750	750	750							750					10/13/2030	3.B FE
BGH919-VU-6	BEP INTERMEDIATE HOLDCO LLC 8.945% 04/		09/30/2024	Redemption 100.0000		250	250	249							249		1	1	12	04/15/2031	4.B FE
BGH92A-SK-8	ANCHOR PACKAGING LLC 8.357% 07/18/29		09/30/2024	Redemption 100.0000		2,025	2,025	2,020							2,020		5	5	86	07/18/2029	4.B FE
BGH92J-XR-8	SS C TECHNOLOGIES HOLDINGS INC 6.845%		09/30/2024	Redemption 100.0000		22,201	22,201	22,201							22,201				430	05/02/2031	3.A FE
BGH92T-Q7-8	ARETEC GROUP INC 9.201% 08/09/30		09/30/2024	Redemption 100.0000		500	500	500							500				11	08/09/2030	4.B FE
BGH938-0A-4	CLOUD SOFTWARE GROUP INC 9.118% 03/30/		09/15/2024	Redemption 100.0000		1,250	1,250	1,250							1,250				17	03/30/2029	4.B FE
BGH93H-LK-9	WYNDHAM HOTELS RESORTS INC 6.847% 05/2		09/30/2024	Redemption 100.0000		1,250	1,250	1,248							1,249		2	2	16	05/24/2030	2.C FE
BGH93P-31-3	GO DADDY OPERATING COMPANY LLC 6.847%		09/30/2024	Redemption 100.0000		1,250	1,250	1,248							1,248		2	2	20	05/21/2031	3.B FE
BGH941-5A-3	LBM ACQUISITION LLC 8.933% 05/29/31		09/30/2024	SINK		500	500	493							493		7	7	5	05/29/2031	4.C FE
BGH944-83-0	MICHAEL BAKER INTERNATIONAL LL 9.689%		09/30/2024	Redemption 100.0000		2,444	2,444	2,419			2		2		2,422		22	22	42	12/01/2028	4.B FE
BGH94B-7U-5	GULFSIDE SUPPLY INC 8.083% 05/29/31		09/30/2024	Redemption 100.0000		370	370	369							369		1	1		05/29/2031	4.B FE
BGH94S-FP-0	TRANS UNION LLC 6.595% 06/24/31		09/30/2024	Redemption 100.0000		2,500	2,500	2,494							2,494		6	6	47	06/24/2031	3.B FE
BGH96A-GK-7	UGI ENERGY SERVICES LLC 7.461% 02/22/3		06/28/2024	SINK		633	633	633							633					02/22/2030	3.C FE
BGH96A-GK-7	UGI ENERGY SERVICES LLC 7.461% 02/22/3		09/30/2024	Redemption 100.0000		633	633	633							633				11	02/22/2030	3.C FE
BGH987-LH-3	CHG HEALTHCARE 8.597% 09/29/28		09/30/2024	Redemption 100.0000		754	754	754							754				10	09/29/2028	4.B FE
BGH98F-CN-2	HUB INTERNATIONAL LTD 7.920% 06/20/30		09/30/2024	Redemption 100.0000		437	437	437							437				3	06/20/2030	4.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
G2435*-AA-2	CORRAGH SENIOR 6.500% 10/31/29		09/16/2024	Redemption 100.0000		2,370,277	2,370,277	2,370,277	2,370,277						2,370,277				104,851	10/31/2029	2.A PL
G2964*-AA-1	ACS AERO 2 BETA LTD 4.000% 12/31/26		09/16/2024	Redemption 100.0000		1,776,900	1,776,900	1,776,900	1,776,900						1,776,900				48,204	12/31/2026	1.G PL
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27		09/20/2024	Redemption 100.0000		2,164,242	2,164,242	2,164,242	2,164,242						2,164,242				121,123	12/12/2027	2.A PL
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		09/16/2024	Redemption 100.0000		10,727,884	10,727,884	10,727,884	10,727,884						10,727,884				356,449	01/13/2026	2.B PL
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 4.937% 04/		09/24/2024	Redemption 100.0000		530,940	530,940	530,940	530,940						530,940				25,214	04/30/2027	2.B PL
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%		09/04/2024	Redemption 100.0000		306,010	306,010	306,010	306,010						306,010				16,168	10/30/2029	2.A PL
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26		09/16/2024	Redemption 100.0000		470,336	470,336	470,336	470,336						470,336				16,905	12/30/2026	3.A PL
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 7.710% 03/3		09/16/2024	Redemption 100.0000		314,878	314,878	314,878	314,878						314,878				16,537	03/31/2031	2.C PL
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 5.358%		09/24/2024	Paydown		340,338	340,338	316,388	326,199		12,605		12,605	(9,747)	340,338	11,281		11,281	14,068	12/24/2056	1.E FE
009090-AA-9	AIR CANADA 2015 1A PTT SERIES 144A 3.6	A	09/16/2024	Redemption 100.0000		303,076	303,076	280,346	283,752		3,246		3,246		286,998		16,079	16,079	10,911	03/15/2027	1.F FE
303901-BB-7	FAIRFAX FINL HLDGS LTD 4.850% 04/17/28	A	07/26/2024	STIFEL NICOLAUS & COMPANY, INC		1,984,640	2,000,000	1,964,920	1,973,685		3,193		3,193		1,976,878		7,762	7,762	75,983	04/17/2028	2.B FE
BGH8ZA-Z7-5	AIR CANADA 7.604% 03/14/31	A	09/30/2024	Redemption 100.0000		2,000	2,000	1,995							1,995		5	5	63	03/14/2031	3.A FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	08/18/2024	Redemption 100.0000		235,746	235,746	229,632	216,908		13,793		13,793		230,701		5,045	5,045	3,957	05/14/2031	1.D PL
03328W-AY-4	ANCHORAGE CAPITAL CLO LTD SERIES 2016 9A	D	07/24/2024	Call 100.0000		4,462,500	4,462,500	4,195,688	4,235,749		14,457		14,457		4,250,206		212,294	212,294	321,806	07/15/2032	2.C FE
03331G-AL-2	ANCHORAGE CAPITAL CLO LTD SERIES 2022 24	D	08/30/2024	Paydown		8,437,500	8,437,500	8,429,768	8,437,033		467		467		8,437,500				793,234	04/15/2034	2.C FE
03333B-AA-5	ANCHORAGE CREDIT FUNDING LTD SERIES 2022	D	07/22/2024	Call 100.0000		7,500,000	7,500,000	7,420,577	7,423,074		7,743		7,743		7,430,817		69,183	69,183	303,750	07/21/2040	1.A FE
03333B-AC-1	ANCHORAGE CREDIT FUNDING LTD SERIES 2022	D	07/23/2024	Call 100.0000		16,575,000	16,575,000	16,458,700	16,461,469		8,675		8,675		16,470,144		104,856	104,856	514,654	07/21/2040	1.D FE
03665L-AE-3	ANTARES CLO SERIES 2018-3A CLASS B 144A	D	08/22/2024	Call 100.0000		10,000,000	10,000,000	9,700,000	9,732,082		16,196		16,196		9,748,279		251,721	251,721	657,304	01/20/2031	1.C FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 3.500%	C	07/06/2024	Paydown		273,815	273,815	273,712	273,769		46		46		273,815				7,852	01/05/2030	1.G FE
05553E-AA-7	BFNS LLC SERIES 2022 1A CLASS A 144A 5	D	07/10/2024	Paydown		557	557	528	534		23		23		557				21	07/10/2035	1.D FE
05578Q-AC-7	BPCE SA SERIES 144A 4.625% 07/11/24	D	07/11/2024	Various		4,409,000	4,409,000	4,378,534	4,405,867		3,133		3,133		4,409,000				203,916	07/11/2024	2.B FE
05682V-AJ-4	BAIN CAPITAL CREDIT CLO LTD SERIES 18 2A	D	08/06/2024	Call 100.0000		19,074,409	19,074,409	18,389,025	18,419,284		52,655		52,655		18,471,939		602,470	602,470	1,307,845	07/19/2031	2.C FE
06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	D	09/18/2024	Redemption 100.0000		492,724	492,724	381,122	418,869		7,556		7,556		426,425		66,299	66,299	13,003	01/15/2029	4.C
06760J-AJ-4	BABSON CLO LTD SERIES 2018-2A CLASS B 14	D	08/23/2024	Call 100.0000		2,250,000	2,250,000	2,106,563	2,133,916		13,241		13,241		2,147,157		102,843	102,843	146,292	04/15/2030	1.D FE
06763D-AG-0	BABSON CLO LTD SERIES 2024 4A CLASS D2 1	D	08/21/2024	Various		2,000,000	2,000,000	2,000,000							2,000,000					10/20/2037	2.B Z
08179P-AN-2	BENEFIT STREET PARTNERS CLO LT SERIES 20	D	08/28/2024	Call 100.0000		3,750,000	3,750,000	3,712,500	3,718,259		1,637		1,637		3,719,896		30,104	30,104	376,098	07/20/2035	2.C FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	07/09/2024	Paydown		42,965	42,965	42,965	42,965						42,965				1,347	04/07/2028	1.G FE
109487-AA-6	BRIGHTWOOD CAP MM CLO 19-1A-A1 SERIES 20	D	07/15/2024	Paydown		400,187	400,187	356,366	374,092		26,095		26,095		400,187				22,631	01/15/2031	1.A FE
111013-AL-2	BRITISH SKY BROADCASTING 3.750% 09/16/	D	09/16/2024	Maturity		200,000	200,000	199,839			161		161		200,000				7,500	09/16/2024	1.G FE
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	D	09/16/2024	Paydown		15,927	15,927	15,544	15,939		(12)		(12)		15,927				692	02/15/2038	1.A FE
12560D-AA-6	CIP VIII PRIVATE EQUITY BACKED 4.300%	D	07/15/2024	Paydown		52,718	52,718	52,454	52,506		212		212		52,718				1,700	10/15/2035	1.G PL
12560D-AB-4	CIP VIII PRIVATE EQUITY BACKED 6.000%	D	07/15/2024	Paydown		58,267	58,267	58,267	58,267						58,267				2,622	10/15/2035	2.B PL
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	09/25/2024	Paydown		138,125	138,125	138,094	138,106		19		19		138,125				2,044	09/25/2045	1.F FE
143122-AE-9	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	D	07/10/2024	Call 100.0000		1,875,000	1,875,000	1,753,125	1,773,323		6,864		6,864		1,780,188		94,812	94,812	103,262	01/25/2033	1.F FE
14317B-AY-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	D	08/21/2024	Various		3,944,878	4,000,000	4,000,000							4,000,000		(55,122)	(55,122)		07/25/2036	2.C FE
14318L-AE-1	CARLYLE CLOBAL MARKET STRATEGI SERIES 20	D	09/16/2024	Call 100.0000		3,000,000	3,000,000	3,035,754	3,034,735		(2,668)		(2,668)		3,032,067		(32,067)	(32,067)	262,842	10/15/2035	1.F FE
17275G-AA-4	CIRRUS FUNDING 2018 1 LTD SERIES 2018-1A	D	07/25/2024	Paydown		2,323,615	2,323,615	2,323,615	2,323,615						2,323,615				111,534	01/25/2037	1.A FE
24460A-AG-5	DEERPATH CAPITAL CLO LTD SERIES 2023 1A	D	08/16/2024	GAINBRIDGE LIFE INSURANCE CO D		9,045,797	9,000,000	9,196,400			(472)		(472)		9,195,928		(150,130)	(150,130)	92,324	04/15/2035	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
..26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D.....	08/15/2024	Paydown		1,105,871	1,105,871	1,014,163	1,075,980		29,891		29,891		1,105,871				54,021	11/15/2028	1.A FE ....
..26253B-AJ-3	DRYDEN SENIOR LOAN FUND SERIES 2022 104A	D.....	09/09/2024	Call 100.0000		5,250,000	5,250,000	5,350,454	5,348,152		(7,025)		(7,025)		5,341,127		(91,127)	(91,127)	401,868	08/20/2034	1.F FE ....
..26253B-AL-8	DRYDEN SENIOR LOAN FUND SERIES 2022 104A	D.....	09/09/2024	Call 100.0000		5,250,000	5,250,000	5,160,443	5,162,664		5,763		5,763		5,168,427		81,573	81,573	457,614	08/20/2034	2.C FE ....
..26253M-AY-6	DRYDEN SENIOR LOAN FUND SERIES 2022 108A	D.....	08/21/2024	Various		2,999,863	3,000,000	3,000,000							3,000,000		(137)	(137)	20,264	07/18/2037	2.C FE ....
..29003M-AW-7	ELMWOOD CLO 18 LTD SERIES 2022 5A CLASS	D.....	08/16/2024	GAINBRIDGE LIFE INSURANCE CO D		5,000,000	5,000,000	5,000,000							5,000,000				3,936	07/17/2037	2.C FE ....
..30259A-AA-0	FDF LTD SERIES 2017 3A CLASS A1 144A 3	D.....	07/25/2024	Paydown		1,157,247	1,157,247	1,123,310	1,126,469		30,778		30,778		1,157,247				45,133	01/25/2036	1.A FE ....
..30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D.....	09/15/2024	Paydown		8,319	8,319	8,322	8,319		(1)		(1)		8,319				199	09/15/2039	2.B FE ....
..36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	D.....	09/30/2024	Redemption 100.0000		16,040	16,040	16,040	16,040						16,040				472	09/30/2040	1.C FE ....
..38172H-AE-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 1	D.....	08/23/2024	Call 100.0000		8,125,000	8,125,000	8,125,000	8,125,000						8,125,000				653,959	10/20/2031	1.F FE ....
..38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	D.....	07/12/2024	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				186,566	07/20/2030	1.F FE ....
..39055T-AS-7	GREAT LAKES CLO LTD SERIES 2015 1A CLASS	D.....	08/19/2024	DLIC GA DLIM Mgd. - Sec.		2,984,479	3,000,000	2,977,500	2,983,318		1,208		1,208		2,984,525		(47)	(47)	209,345	01/16/2030	1.B FE ....
..39057Q-AD-4	GREAT LAKES CLO LTD SERIES 2024 8A CLASS	D.....	08/21/2024	Various		2,999,731	3,000,000	3,000,000							3,000,000		(269)	(269)	29,674	07/15/2037	1.F FE ....
..40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	D.....	07/15/2024	Paydown		655,110	655,110	600,932	570,009		85,100		85,100		655,110				47,219	01/15/2031	1.A FE ....
..40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D.....	07/21/2024	Paydown		2,705,256	2,705,256	2,705,256	2,705,256						2,705,256				83,889	01/21/2034	2.C FE ....
..42086P-AG-8	KINGSLAND LTD SERIES 18 8A CLASS C 144A	D.....	07/12/2024	Call 100.0000		4,726,135	4,726,135	4,732,093	4,725,809		69		69		4,725,878		257	257	262,469	04/20/2031	1.C FE ....
..42086P-AJ-2	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C	D.....	07/10/2024	Call 100.0000		8,069,276	8,069,276	7,919,025	7,930,275		12,485		12,485		7,942,760		126,516	126,516	507,766	04/20/2031	2.C FE ....
..42087E-AA-5	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C	D.....	07/12/2024	Call 100.0000		3,990,000	3,990,000	3,839,852	3,870,191		9,825		9,825		3,880,016		109,984	109,984	333,618	04/20/2031	3.C FE ....
..44988U-AA-5	IP LENDING LLC SERIES 2022 3A CLASS SNR	D.....	07/30/2024	Paydown		208,000	208,000	208,000	208,000						208,000				4,682	11/02/2026	1.G FE ....
..44988Y-AA-7	IP LENDING LLC SERIES 2022 5A CLASS SNR	D.....	07/26/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				64,260	04/02/2026	1.G FE ....
..46602A-AU-6	IVYH 9A C SERIES 7A CLASS ARR 144A 7.0	D.....	08/15/2024	Call 100.0000		5,000,000	5,000,000	4,805,000	4,819,597		7,793		7,793		4,827,390		172,610	172,610	295,404	10/20/2033	1.A FE ....
..46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D.....	09/15/2024	Paydown		5,605	5,605	5,379	5,501		104		104		5,605				167	04/15/2044	1.G FE ....
..46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D.....	08/15/2024	Paydown		11,400	11,400	10,940	11,188		212		212		11,400				282	04/15/2044	2.A FE ....
..48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	C.....	09/15/2024	Paydown		158,930	158,930	119,995	119,995		38,935		38,935		158,930				4,103	12/15/2042	4.A FE ....
..53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C.....	09/20/2024	Paydown		121,137	121,137	120,546	120,634		502		502		121,137				3,042	06/20/2047	1.D FE ....
..55281G-AA-6	MCF CLO LLC SERIES 2018 1A CLASS A1 144A	D.....	05/16/2024	Call 100.0000		588,114	588,114	552,827	567,586		757		757		568,343		19,771	19,771	23,932	07/18/2030	1.A FE ....
..55281G-AA-6	MCF CLO LLC SERIES 2018 1A CLASS A1 144A	D.....	09/28/2024	Paydown		(588,114)	(588,114)	(552,827)	(567,586)		(20,528)		(20,528)		(588,114)					07/18/2030	1.A FE ....
..55819F-BA-8	MADISON PARK FUNDING LTD SERIES 2022 55A	D.....	08/21/2024	Various		2,999,912	3,000,000	3,000,000							3,000,000		(88)	(88)	28,303	07/18/2037	2.C FE ....
..55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D.....	08/29/2024	Call 100.0000		1,342,123	1,342,123	1,197,845	1,277,439		7,926		7,926		1,285,365		56,758	56,758	75,295	04/15/2029	1.A FE ....
..55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D.....	07/15/2024	Paydown		496,922	496,922	443,503	472,972		23,949		23,949		496,922				23,957	04/15/2029	1.A FE ....
..56577N-AE-4	MARANON LOAN FUNDING LTD SERIES 2021 3A	D.....	09/18/2024	Call 100.0000		2,000,000	2,000,000	1,964,000	1,964,171		2,057		2,057		1,966,228		33,772	33,772	140,812	01/15/2034	1.C FE ....
..59801R-AC-1	MIDOCEAN CREDIT CLO SERIES 2016-5A CLASS	D.....	07/19/2024	Call 65.5919		3,230,646	4,925,371	3,904,871	4,707,022		(349,564)		(349,564)		4,357,458				(966,351)	10/19/2028	5.C FE ....
..59801T-AG-8	MIDOCEAN CREDIT CLO SERIES 2016 5I CLASS	D.....	07/19/2024	Call 100.0000		1,030,609	1,030,609	1,034,738	1,033,258		(801)		(801)		1,032,458		(1,849)	(1,849)	71,429	10/19/2028	1.A FE ....
..59801T-AJ-2	MIDOCEAN CREDIT CLO SERIES 2016 5I CLASS	D.....	07/19/2024	Call 100.0000		12,927,564	12,927,564	12,813,321	12,821,059		106,505		106,505		12,927,564				1,092,764	10/19/2028	1.A FE ....
..59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C.....	09/20/2024	Paydown		85,316	85,316	84,905	84,969		347		347		85,316				2,059	06/20/2047	1.D FE ....
..64135B-AG-4	NEUBERGER BERMAN CLO LTD SERIES 2022 51A	D.....	07/30/2024	Call 100.0000		6,232,500	6,232,500	6,237,664	6,237,480		(143)		(143)		6,237,337		(4,837)	(4,837)	452,422	10/23/2035	1.F FE ....
..67097Q-AG-0	OCP CLO LTD SERIES 2017 14A CLASS B 144A	D.....	08/08/2024	Call 100.0000		3,675,000	3,675,000	3,494,925	3,528,916		17,293		17,293		3,546,209		128,791	128,791	201,918	11/20/2030	1.F FE ....
..67115C-AG-9	OCP CLO CLT SERIES 2022-25A CLASS C2 144	D.....	07/22/2024	Call 100.0000		4,750,000	4,750,000	4,767,830	4,767,292		(685)		(685)		4,766,606		(16,606)	(16,606)	349,724	07/20/2035	1.F FE ....
..67401R-AG-9	OAKTREE CLO LTD SERIES 2022 3A CLASS C 1	D.....	09/10/2024	Call 100.0000		5,625,000	5,625,000	5,646,346	5,645,696		(1,598)		(1,598)		5,644,097		(19,097)	(19,097)	489,230	07/15/2035	1.F FE ....
..674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	B.....	09/20/2024	Redemption 100.0000		1,185,066	1,185,066	1,206,615	1,162,623					43,992	1,185,066	(21,549)		(21,549)	104,458	11/30/2025	2.C Z .....
..758971-AG-0	REGATTA XXIX FUNDING LTD SERIES 2024 3A	D.....	08/21/2024	Various		2,000,000	2,000,000	2,000,000							2,000,000					09/06/2037	2.C FE ....
..77342B-AL-4	ROCKFORD TOWER CLO LTD SERIES 2024 1A CL	D.....	08/16/2024	GAINBRIDGE LIFE INSURANCE CO D		6,206,063	6,000,000	6,060,000			318		318		6,060,318		145,745	145,745	222,577	04/20/2037	2.C FE ....
..78485W-AC-3	STARWOOD COMMERCIAL MORTGAGE SERIES 2019	D.....	09/15/2024	Paydown		85,894	85,894	79,237	85,478		416		416		85,894				3,803	07/15/2038	1.A FE ....
..80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	C.....	09/15/2024	Paydown		15,455	15,455	11,381	11,381						11,381		4,074	4,074	440	03/15/2040	3.B FE ....
..811248-AL-7	SCULPTOR CLO LTD SERIES 31A CLASS C2 144	D.....	07/22/2024	Call 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				381,792	07/20/2035	1.F FE ....
..82811D-AA-6	SILVER ROCK CLO LTD SERIES 2024 4A CLASS	D.....	08/30/2024	LCGAIMLC1P - Lackawanna Casual		1,980,000	2,000,000	1,980,000							1,980,000					10/20/2037	3.C FE ....
..82811D-AC-2	SILVER ROCK CLO LTD SERIES 2024 4A CLASS	D.....	08/30/2024	LCGAIMLC1P - Lackawanna Casual		1,885,000	2,000,000	1,885,000							1,885,000					10/20/2037	2.B Z .....
..82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D.....	07/20/2024	Paydown		1,893,777	1,893,777	1,881,631	1,886,402		7,375		7,375		1,893,777				31,957	01/20/2035	2.C FE ....

STATEMENT AS OF SEPTEMBER 30, 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	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
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	09/15/2024	Paydown		1,343	1,343	1,238	1,294		49		49		1,343				41	05/15/2043	1.F FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	08/15/2024	Paydown		2,900	2,900	2,671	2,794		106		106		2,900				73	05/15/2043	1.G FE
86217R-AJ-7	STORM KING PARK CLO LTD SERIES 2022 1A C	D	09/23/2024	Call 100.0000		6,000,000	6,000,000	6,077,138	6,075,386		(5,193)		(5,193)		6,070,193		(70,193)	(70,193)	605,207	10/15/2035	2.C FE
87240P-AJ-0	TCP WHITNEY CLO LTD SERIES 2017-1A CLASS	D	08/20/2024	Paydown		27,718	27,718	26,637	26,719		999		999		27,718				1,498	08/20/2033	1.A FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	09/15/2024	Paydown		4,247	4,247	3,769	4,007		240		240		4,247				117	12/15/2044	2.A FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	C	09/01/2024	Paydown		60,749	60,749	60,739	60,708		41		41		60,749				1,109	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	C	09/20/2024	Paydown		104,985	104,985	103,513	103,661		1,323		1,323		104,985				1,473	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021	D	09/20/2024	Paydown		12,000	12,000	10,271	10,386		1,614		1,614		12,000				178	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	C	09/20/2024	Paydown		8,000	8,000	6,871			1,129		1,129		8,000				91	08/20/2046	1.F FE
88429N-AA-5	37 CAPITAL CLO LTD SERIES 2022 1A CLASS	D	08/02/2024	Call 100.0000		2,700,000	2,700,000	2,748,600			(2,492)		(2,492)		2,746,108		(46,108)	(46,108)	203,570	07/15/2034	3.C FE
88429P-AS-1	37 CAPITAL CLO LTD SERIES 2022 1A CLASS	D	08/02/2024	Call 100.0000		7,325,000	7,325,000	7,412,900			(5,918)		(5,918)		7,406,982		(81,982)	(81,982)	426,350	07/15/2034	2.C FE
88430T-AE-1	37 CAPITAL CLO LTD SERIES 2021 1A CLASS	D	09/20/2024	Call 100.0000		4,360,000	4,360,000	4,016,650	4,069,240		26,414		26,414		4,095,654		264,346	264,346	323,186	10/15/2034	1.F FE
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 5.560% 02/2	B	08/20/2024	Paydown		35,762	35,762	36,189	35,786		16		16	541	35,762	(582)		(582)	1,588	02/20/2030	3.B FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 5.374%	B	09/24/2024	Paydown		102,578	102,578	103,901	104,516		(67)		(67)	(745)	102,578	(1,126)		(1,126)	3,017	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA_20-1A 6.400% 12/20/29	B	09/20/2024	Paydown		1,064,913	1,064,913	1,035,019	1,023,648					11,371	1,064,913	29,895		29,895	51,783	12/20/2029	1.G FE
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU 3.541%	B	08/26/2024	Paydown		156,506	156,506	153,487	150,988		4,168		4,168	2,638	156,506	(1,288)		(1,288)	6,883	11/25/2060	1.G FE
BES2QP-YD-6	HENLEY FUNDING LTD HNLY 7X 7.935% 04/2	B	08/21/2024	Call 100.0000		1,112,650	1,112,650	1,096,650	1,107,700					(11,050)	1,112,650	16,000		16,000	73,795	04/25/2034	2.C FE
BES2QX-8L-0	TORO EUROPEAN CLO TCLO 8 8.464% 04/15/	B	07/15/2024	Call 100.0000		2,103,706	2,103,706	2,118,447	2,134,538					(16,090)	2,103,706	(14,742)		(14,742)	138,380	04/15/2035	2.C FE
BES2RJ-G1-5	ALBACORE EURO CLO I DESIGNATED 8.285%	B	07/31/2024	Call 100.0000		1,081,700	1,081,700	1,098,450	1,107,700					(9,250)	1,081,700	(16,750)		(16,750)	74,143	07/15/2035	2.C FE
BES2YL-6N-5	PROVIDUS CLO VII DAC PRVD 7A 9.385% 07	B	07/15/2024	Call 100.0000		1,997,811	1,997,811	1,959,107	2,027,091					(67,985)	1,997,811	38,705		38,705	144,968	07/15/2036	2.C FE
BES3X3-QC-6	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	D	07/23/2024	Various		(1,595,301)	(1,595,301)	(1,595,301)							(1,595,301)					05/30/2029	2.B Z
BES3X3-QC-6	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	D	09/25/2024	Redemption 100.0000		261,177	261,177	261,177							261,177				3,438	05/30/2029	2.B Z
BES3YF-T6-8	SKY VOYAGER IV 7.613% 10/30/30	D	09/04/2024	Redemption 100.0000		327,358	327,358	327,358							327,358				2,065	10/30/2030	2.B Z
BES42Q-47-2	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	D	09/25/2024	Redemption 100.0000		152,385	152,385	152,385							152,385				3,183	05/30/2029	2.B Z
BGH7A3-FL-1	OSMOSIS HOLDINGS AUSTRALIA II 8.393% 0	D	07/12/2024	SINK		(825)	(825)	(825)							(825)					07/31/2028	4.B FE
BGH8S3-9L-7	FLUTTER FINANCING BV 7.181% 11/25/30	D	09/30/2024	Redemption 100.0000		500	500	498							498		2	2	16	11/25/2030	2.C FE
BGH90X-KP-7	SAMSONITE IP HOLDINGS SARL 7.201% 06/1	D	09/30/2024	Redemption 100.0000		338	338	337							337		1	1	9	06/10/2030	2.C FE
BGH925-WZ-1	ENTAIN HOLDINGS GIBRALTAR LIMI 7.670%	D	09/30/2024	SINK		750	750	749							749		1	1	4	10/31/2029	3.A FE
BGH925-X4-9	ENTAIN HOLDINGS GIBRALTAR LIMI 7.670%	D	05/31/2024	Taxable Exchange		399,520	400,000	399,500							399,500		20	20		10/26/2029	3.B FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 3.661% 12/15/	B	09/18/2024	MORGAN STANLEY & CO		1,266,819	1,340,550	1,266,640	1,281,403		6,950		6,950	39,505	1,292,913	(34,945)	(26,093)	(61,038)	41,617	12/15/2043	1.B FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 3.661% 12/15/	B	09/16/2024	Paydown		67,242	67,242	63,701	64,443		2,810		2,810	1,987	67,242	(1,998)		(1,998)	2,045	12/15/2043	1.B FE
BRSJQA-FS-1	AA BOND CO LTD 6.269% 07/02/43	B	07/31/2024	Call 100.8380		1,683,778	1,669,785	1,839,649	1,700,278		140,089		140,089	39,110	1,852,578	(26,899)	(182,793)	(209,692)	117,898	07/02/2043	2.B FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	D	07/01/2024	Various		163,409	163,409	158,849	159,806		(766)		(766)		159,040		4,368	4,368	4,657	09/30/2045	1.D PL
G2960*-AA-5	ACS SMARTLYNX 6.940% 03/31/25	D	08/22/2024	Redemption 100.0000		336,873	336,873	336,873	336,873						336,873				15,085	03/31/2025	3.C PL
G3122*-AA-8	ELEMENT COMMERCIAL FUNDING CA 10.864% 1	D	09/18/2024	Paydown		1,538,462	1,538,462	1,538,462	1,538,462						1,538,462				138,069	10/14/2024	1.F PL
G9531#-AA-6	WELLINGTON LEASING NO 54 LIMIT 7.187%	C	09/16/2024	Redemption 100.0000		426,608	426,608	426,607	426,609						426,609		(1)	(1)	19,951	05/15/2030	2.A PL
G9531@-AA-8	WELLINGTON LEASING NO 34 LIMIT 6.500%	C	09/16/2024	Redemption 100.0000		479,163	479,163	479,163	479,163						479,163				21,106	03/31/2029	2.C PL
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	09/12/2024	Paydown		10,253	10,253	10,497	10,301		174		174	266	10,253	(488)		(488)	460	04/12/2051	1.D FE
Z9400C-KE-1	PIETRA NERA UNO SRL 3.553% 05/22/30	B	08/22/2024	Paydown		8,014	8,014	7,477			251		251		8,014	286		286	91	05/22/2030	2.B FE
Z9405U-L1-3	TAURUS CMBS PLC TAURS 18 IT1 4.549% 05	B	08/19/2024	Paydown		8,686	8,686	8,475			4		4		8,686	207		207	106	05/18/2032	1.E FE
Z94E59-J4-7	LATITUDE AUSTRALIA CREDIT CARD 7.051%	B	09/23/2024	Paydown		1,774,462	1,774,462	1,688,450	1,767,662		16,604		16,604	(78,761)	1,774,462	68,957		68,957	92,294	09/22/2033	2.B FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 7.611% 01/21	B	09/23/2024	Paydown		54,290	54,290	59,424	44,367		11,305		11,305	2,834	54,290	(4,216)		(4,216)	6,536	01/21/2052	1.F FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 8.061% 0	B	09/17/2024	Paydown		32,824	32,824	32,135			(128)		(128)		32,824	816		816	2,578	04/17/2062	1.G FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.514% 0	B	09/17/2024	Paydown		288,768	288,768	285,527			(3,942)		(3,942)		288,768	7,183		7,183	29,623	04/17/2062	2.C FE
Z951D9-12-8	RESIMAC PREMIER SERIES RESI 10.492% 02/	B	09/09/2024	Paydown		828,202	828,202	824,664			(8,165)		(8,165)		828,202	11,703		11,703	98,509	02/07/2052	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					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
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES_21 1 5.375%	B	09/27/2024	Paydown		757,596	757,596	778,964	741,170		11,525		11,525	37,972	757,596	(33,070)		(33,070)	32,126	09/27/2075	1.F FE
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 9.301% 0	B	09/23/2024	Paydown		94,706	94,706	89,381	95,199		1,046		1,046	(5,816)	94,706	4,277		4,277	5,763	04/23/2063	3.B FE
Z95KJS-ZW-5	PEPPER ASSET FINANCE PAF SPK 4 8.461%	B	09/16/2024	Paydown		224,583	224,583	213,916	225,762		3,029		3,029	(11,727)	224,583	7,519		7,519	12,535	09/15/2030	3.A FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES 7.301% 0	B	09/23/2024	Paydown		159,473	159,473	151,205	161,049		1,522		1,522	(9,839)	159,473	6,741		6,741	7,317	07/23/2063	2.B FE
Z95QZ5-VZ-1	BLUESTONE PRIME TRUST BLUST 22 9.007%	B	09/23/2024	Paydown		127,384	127,384	121,343	127,010		1,871		1,871	(5,659)	127,384	4,161		4,161	7,651	09/21/2053	3.B FE
Z95YTZ-FQ-3	TRUSTEE FOR THE PEPPER SOCIAL 7.059% 0	B	09/24/2024	Paydown		23,531	23,531	22,219	23,257		411		411	(1,036)	23,531	900		900	1,116	09/24/2063	1.F FE
Z960JS-F5-9	PLENTI PL-GREEN ABS TRUST PLEN 6.544%	B	09/11/2024	Paydown		71,222	71,222	69,493	73,293		(270)		(270)	(3,807)	71,222	2,006		2,006	3,466	01/11/2034	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						954,715,021	955,820,973	949,326,422	661,432,627	(1,438)	1,905,379		1,903,941	(51,296)	951,836,164	52,984	3,745,835	3,798,819	44,615,242	XXX	XXX
34954W-AA-2	FORTEGRA FINANCIAL CORP SERIES 144A 8.		09/09/2024	Various		2,537,281	2,500,000	2,508,784	2,504,829		(794)		(794)		2,504,035		33,247	33,247	192,431	10/15/2057	2.C FE
628312-AD-2	MUTUAL OF OMAHA INS CO 4.297% 07/15/54		07/15/2024	Call 100.0000		2,310,000	2,310,000	2,332,961	2,312,273		(2,273)		(2,273)		2,310,000				99,261	07/15/2054	1.G FE
1309999999. Subtotal - Bonds - Hybrid Securities						4,847,281	4,810,000	4,841,745	4,817,102		(3,067)		(3,067)		4,814,035		33,247	33,247	291,692	XXX	XXX
2509999997. Total - Bonds - Part 4						1,205,364,792	1,206,433,461	1,198,636,961	883,660,675	(1,438)	2,313,186		2,311,748	(51,296)	1,202,510,901	52,984	3,720,867	3,773,851	48,873,725	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						1,205,364,792	1,206,433,461	1,198,636,961	883,660,675	(1,438)	2,313,186		2,311,748	(51,296)	1,202,510,901	52,984	3,720,867	3,773,851	48,873,725	XXX	XXX
759351-80-2	REINSURANCE GRP OF AMER		09/30/2024	BOK Financial Securities INC	1,768.000	44,489	0.00	44,200	44,200						44,200		289	289	1,440		2.B FE
BES3QG-J7-4	METROPOLIS TECHNOLOGIES INC		07/25/2024	Various	(4,000,000.000)	(4,000,000)	0.00	(4,000,000)							(4,000,000)						2.B Z
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						(3,955,511)	XXX	(3,955,800)	44,200						(3,955,800)		289	289	1,440	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						(3,955,511)	XXX	(3,955,800)	44,200						(3,955,800)		289	289	1,440	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						(3,955,511)	XXX	(3,955,800)	44,200						(3,955,800)		289	289	1,440	XXX	XXX
BES3V7-JQ-6	LENDBUZZ AUTO		09/16/2024	DIRECT FUNDING	3,322,637.000	3,322,625		3,322,637							3,322,637		(12)	(12)	60,042		
BES3Z5-TJ-1	SR CLO IV WH FUNDING		09/26/2024	DIRECT FUNDING	10,000,000.000	10,000,000		10,000,000							10,000,000				928,636		
81753#-AA-3	SVOF MM LLC SER I 0.000% 02/28/30		09/30/2024	Various	24,896.470	24,896		24,900	25,033	(135)			(135)		24,898		(2)	(2)			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						13,347,521	XXX	13,347,537	25,033	(135)			(135)		13,347,535		(14)	(14)	988,678	XXX	XXX
5989999997. Total - Common Stocks - Part 4						13,347,521	XXX	13,347,537	25,033	(135)			(135)		13,347,535		(14)	(14)	988,678	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						13,347,521	XXX	13,347,537	25,033	(135)			(135)		13,347,535		(14)	(14)	988,678	XXX	XXX
5999999999. Total - Preferred and Common Stocks						9,392,010	XXX	9,391,737	69,233	(135)			(135)		9,391,735		275	275	990,118	XXX	XXX
6009999999 - Totals						1,214,756,802	XXX	1,208,028,698	883,729,908	(1,573)	2,313,186		2,311,613	(51,296)	1,211,902,636	52,984	3,721,142	3,774,126	49,863,843	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
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
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			(364,895)	697,834		697,834	242,703				326,735		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			(384,187)	1,337,154		1,337,154	274,695				436,174		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			(112,089)	443,526		443,526	82,127				134,155		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(411,905)	563,959		563,959	296,440				388,489		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (SOFR-OIS Compound)			(733,709)	(360,369)		(360,369)	481,108				271,483		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(1,149,126)	(5,113,253)		(5,113,253)	684,014				878,677		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(1,725,807)	(4,511,092)		(4,511,092)	1,210,987				1,016,926		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(1,724,395)	(4,498,953)		(4,498,953)	1,210,044				1,016,926		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(1,095,020)	(4,394,151)		(4,394,151)	656,794				878,775		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (SOFR-OIS Compound)			(446,286)	(1,871,463)		(1,871,463)	266,706				351,782		(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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2012	04/11/2042	1	50,000,000	2.87% / (SOFR-OIS Compound)			(1,066,819)	(5,585,032)		(5,585,032)	439,599				1,046,653		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/17/2012	04/19/2032	1	73,000,000	2.43% / (SOFR-OIS Compound)			(1,652,921)	(4,264,014)		(4,264,014)	1,156,196				1,002,986		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2012	05/17/2027	1	100,000,000	2.36% / (SOFR-OIS Compound)			(2,517,742)	(3,190,878)		(3,190,878)	1,800,676				810,185		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (SOFR-OIS Compound)			(1,801,299)	(11,940,292)		(11,940,292)	722,164				1,574,877		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (SOFR-OIS Compound)			(2,572,483)	(18,948,476)		(18,948,476)	1,017,579				2,102,604		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/24/2012	07/26/2042	1	50,000,000	2.03% / (SOFR-OIS Compound)			(1,282,684)	(9,466,176)		(9,466,176)	499,747				1,055,282		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/01/2012	10/03/2042	1	80,000,000	2.323% / (SOFR-OIS Compound)			(1,875,890)	(12,123,993)		(12,123,993)	722,677				1,697,379		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/05/2013	04/09/2043	1	15,000,000	2.775% / (SOFR-OIS Compound)			(330,770)	(1,939,758)		(1,939,758)	119,258				322,775		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2014	02/15/2040	1	207,000,000	3.00311% / (SOFR-OIS Compound)			(4,209,067)	(17,402,030)		(17,402,030)	2,137,731				4,058,437		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (SOFR-OIS Compound)			(2,016,849)	(10,001,271)		(10,001,271)	532,199				2,240,349		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (SOFR-OIS Compound)			(699,290)	(3,379,658)		(3,379,658)	181,453				784,924		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (SOFR-OIS Compound)			(1,138,474)	(7,031,616)		(7,031,616)	262,350				1,182,250		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2035	1	33,000,000	SOFR-OIS Compound / (2.717%)			742,118	2,706,774		2,706,774	(475,589)				539,095		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (SOFR-OIS Compound)			(514,581)	(1,370,333)		(1,370,333)	369,671				244,977		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (SOFR-OIS Compound)			(871,322)	(807,911)		(807,911)	649,143				171,777		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (SOFR-OIS Compound)			(229,960)	(1,892,857)		(1,892,857)	48,173				207,739		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (SOFR-OIS Compound)			(237,231)	(820,187)		(820,187)	168,863				101,028		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)				(4,998,915)		(4,998,915)	(562,973)				1,171,253		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/08/2016	12/12/2036	1	40,000,000	SOFR-OIS Compound / (2.5625%)			946,060	4,389,627		4,389,627	(563,799)				698,566		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/16/2017	02/21/2047	1	30,000,000	SOFR-OIS Compound / (2.6941%)			679,790	4,676,640		4,676,640	(95,158)				709,817		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/17/2017	02/21/2047	1	32,000,000	SOFR-OIS Compound / (2.6603%)			733,252	5,156,633		5,156,633	(103,886)				757,138		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/13/2017	03/15/2047	1	22,000,000	SOFR-OIS Compound / (2.859%)			471,269	2,865,198		2,865,198	(60,805)				521,232		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (SOFR-OIS Compound)			(1,036,000)	(3,349,149)		(3,349,149)	709,998				609,669		(b) 0411

STATEMENT AS OF SEPTEMBER 30, 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)
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%)			1,606,919	8,104,042		8,104,042	(912,369)				1,224,903		(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)			(589,358)	(4,437,665)		(4,437,665)	64,276				600,618		(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)			(322,701)	(2,448,634)		(2,448,634)	35,439				327,457		(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%)			815,534	1,069,178		1,069,178	(578,405)				317,992		(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%)			202,244	1,065,720		1,065,720	(13,511)				242,153		(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%)			855,949	328,822		328,822	(614,303)				134,831		(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)			(4,068,987)	(25,104,383)		(25,104,383)	308,849				4,606,268		(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)			(2,977,650)	(12,183,578)		(12,183,578)	1,695,493				2,572,779		(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)			(4,289,166)	(10,873,553)		(10,873,553)	2,949,718				2,917,060		(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)			(1,617,342)	(1,540,877)		(1,540,877)	1,128,521				768,789		(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)			(412,494)	(820,970)		(820,970)	283,121				307,029		(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)			(294,085)	(1,520,085)		(1,520,085)	14,812				356,474		(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)			(483,690)	(235,125)		(235,125)	331,474				99,728		(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)			(307,307)	(695,248)		(695,248)	209,632				221,786		(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%)			394,453	1,329,685		1,329,685	(222,802)				371,762		(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)			(305,395)	(689,124)		(689,124)	208,760				223,481		(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)			(39,087)	(76,302)		(76,302)	26,839				29,939		(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)			(163,117)	(315,254)		(315,254)	112,039				125,241		(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)			(362,432)	(477,460)		(477,460)	250,559				300,672		(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)			(457,652)	(1,639,619)		(1,639,619)	5,655				613,280		(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)			(370,638)	(565,140)		(565,140)	254,992				301,354		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (SOFR-OIS Compound)			(381,628)	(298,204)		(298,204)	266,985				202,043		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/03/2018	10/05/2028	1	5,000,000	SOFR-OIS Compound / (3.232%)			93,057	62,148		62,148	(64,891)				50,085		(b) 0410

STATEMENT AS OF SEPTEMBER 30, 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 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)
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)			(375,221)	(618,901)		(618,901)	256,893				302,352		(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)			(180,684)	(894,888)		(894,888)	4,552				224,369		(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)			(263,705)	(612,510)		(612,510)	178,425				197,087		(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)			(283,697)	(1,514,052)		(1,514,052)	8,134				344,490		(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)			(209,642)	(250,401)		(250,401)	148,125				102,701		(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)			(245,156)	(584,589)		(584,589)	165,550				182,170		(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)			(263,943)	(175,398)		(175,398)	182,441				66,302		(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)			(218,292)	(295,328)		(295,328)	154,909				102,768		(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)			(297,990)	(810,670)		(810,670)	200,162				212,690		(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)			(215,183)	(280,576)		(280,576)	152,504				102,868		(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)			(313,169)	(1,823,906)		(1,823,906)	10,719				369,263		(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)			(331,913)	(223,928)		(223,928)	229,601				83,525		(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)			(269,447)	(844,888)		(844,888)	179,977				182,684		(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)			(187,309)	(305,454)		(305,454)	134,077				82,666		(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%)			110,389	156,134		156,134	(78,531)				51,732		(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%)			176,923	252,112		252,112	(125,985)				82,931		(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)			(335,105)	(909,906)		(909,906)	225,193				241,106		(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%)			177,853	260,280		260,280	(126,938)				83,483		(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%)			422,261	319,604		319,604	(296,793)				107,632		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2039	1	10,000,000	SOFR-OIS Compound / (2.8545%)			214,521	956,972		956,972	(115,411)				189,798		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2019	03/01/2029	1	10,000,000	SOFR-OIS Compound / (2.713%)			225,215	342,927		342,927	(161,258)				105,073		(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)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	03/01/2019	03/05/2029	1	10,000,000	SOFR-OIS Compound / (2.794%)			219,088	310,527		310,527	(156,537)				105,203		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2049	1	25,000,000	SOFR-OIS Compound / (2.8625%)			534,829	3,323,119		3,323,119	(19,617)				618,005		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2039	1	55,000,000	SOFR-OIS Compound / (2.8595%)			1,177,866	5,235,755		5,235,755	(633,583)				1,045,078		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2029	1	40,000,000	SOFR-OIS Compound / (2.6805%)			910,529	1,432,281		1,432,281	(653,050)				421,594		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2026	1	62,092,000	SOFR-OIS Compound / (2.575%)			1,462,726	1,147,642		1,147,642	(1,034,896)				372,920		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2026	1	45,000,000	SOFR-OIS Compound / (2.582%)			1,057,712	827,341		827,341	(747,878)				270,267		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (SOFR-OIS Compound)			(180,354)	(588,584)		(588,584)	119,927				123,698		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	04/22/2019	04/24/2039	1	6,370,000	SOFR-OIS Compound / (2.762%)			141,090	682,532		682,532	(74,787)				121,543		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2029	1	5,655,000	SOFR-OIS Compound / (2.563%)			133,723	236,915		236,915	(96,135)				60,640		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (SOFR-OIS Compound)			(182,189)	(611,036)		(611,036)	120,770				123,928		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2039	1	3,182,000	SOFR-OIS Compound / (2.729%)			71,268	353,859		353,859	(37,567)				60,788		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (SOFR-OIS Compound)			(194,163)	(742,473)		(742,473)	127,620				124,105		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/15/2019	05/17/2039	1	6,346,000	SOFR-OIS Compound / (2.537%)			151,320	846,388		846,388	(78,756)				121,346		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/23/2019	05/28/2039	1	15,834,000	SOFR-OIS Compound / (2.428%)			390,509	2,314,155		2,314,155	(201,588)				303,085		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (SOFR-OIS Compound)			(501,911)	(2,042,367)		(2,042,367)	328,300				310,747		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (SOFR-OIS Compound)			(83,987)	(734,662)		(734,662)	5,463				81,964		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (SOFR-OIS Compound)			(200,473)	(873,094)		(873,094)	130,345				119,501		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	06/07/2019	06/11/2039	1	6,060,000	SOFR-OIS Compound / (2.301%)			155,257	976,817		976,817	(79,416)				116,148		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQOF39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (SOFR-OIS Compound)			(241,483)	(1,104,950)		(1,104,950)	156,088				140,863		(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%)			186,739	1,227,544		1,227,544	(94,531)				136,389		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
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)			(282,719)	(1,394,062)		(1,394,062)	181,686				156,886		(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)			(320,919)	(1,599,533)		(1,599,533)	206,069				176,553		(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)			(363,367)	(3,765,950)		(3,765,950)	30,996				313,465		(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)			(661,334)	(3,459,177)		(3,459,177)	423,056				349,137		(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)			(707,051)	(896,929)		(896,929)	532,322				152,763		(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)			(665,337)	(1,920,166)		(1,920,166)	485,863				231,404		(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)			(494,694)	(5,338,031)		(5,338,031)	45,431				411,318		(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)			(222,521)	(1,181,289)		(1,181,289)	142,106				116,193		(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)			(246,043)	(2,641,505)		(2,641,505)	22,322				205,691		(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)			(449,870)	(2,425,265)		(2,425,265)	286,951				231,602		(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)			(457,818)	(2,524,017)		(2,524,017)	291,285				230,834		(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)			(406,344)	(1,180,396)		(1,180,396)	296,735				141,203		(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%)			513,773	3,984,701		3,984,701	(253,928)				328,158		(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%)			676,649	1,996,872		1,996,872	(494,156)				236,085		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2039	1	11,400,000	SOFR-OIS Compound / (1.659%)			347,162	2,718,176		2,718,176	(171,073)				220,362		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2049	1	8,175,000	SOFR-OIS Compound / (1.6975%)			246,583	2,682,162		2,682,162	(22,478)				204,159		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/10/2019	09/12/2039	1	8,634,000	SOFR-OIS Compound / (1.7545%)			256,723	1,962,495		1,962,495	(126,915)				166,910		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2049	1	8,435,000	SOFR-OIS Compound / (1.9265%)			239,870	2,445,267		2,445,267	(19,231)				210,722		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2029	1	21,565,000	SOFR-OIS Compound / (1.778%)			637,360	1,735,219		1,735,219	(463,969)				240,228		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (SOFR-OIS Compound)			(451,066)	(2,465,331)		(2,465,331)	286,517				233,614		(b) 0411

STATEMENT AS OF SEPTEMBER 30, 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)
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%)			243,847	2,566,945		2,566,945	(20,233)				208,843		(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%)			339,360	2,564,361		2,564,361	(167,049)				224,925		(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%)			489,558	3,491,115		3,491,115	(238,513)				347,172		(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)			(664,784)	(3,663,126)		(3,663,126)	417,283				358,324		(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%)			510,693	3,943,470		3,943,470	(245,599)				340,607		(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)			(471,924)	(2,843,141)		(2,843,141)	293,289				234,523		(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)			(476,037)	(2,899,089)		(2,899,089)	295,468				234,002		(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)			(742,965)	(4,642,294)		(4,642,294)	459,737				355,085		(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%)			942,531	8,688,156		8,688,156	(437,613)				522,326		(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%)			944,232	8,704,503		8,704,503	(438,397)				523,213		(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%)			942,379	8,654,352		8,654,352	(437,789)				524,908		(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%)			523,273	6,688,944		6,688,944	(53,303)				372,293		(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%)			747,853	6,902,528		6,902,528	(343,688)				419,576		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/04/2020	06/08/2050	1	14,879,000	SOFR-OIS Compound / (1.121%)			513,391	6,406,170		6,406,170	(49,196)				377,048		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/05/2020	06/09/2030	1	51,073,000	SOFR-OIS Compound / (0.9055%)			1,844,849	6,955,297		6,955,297	(1,333,020)				609,101		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/31/2020	08/04/2040	1	10,415,000	SOFR-OIS Compound / (0.7615%)			387,515	3,745,174		3,745,174	(175,066)				207,282		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/18/2020	08/20/2040	1	10,552,000	SOFR-OIS Compound / (0.942%)			378,280	3,569,126		3,569,126	(171,098)				210,298		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/21/2020	08/25/2030	1	30,356,000	SOFR-OIS Compound / (0.64%)			1,157,242	4,705,848		4,705,848	(832,798)				368,674		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (SOFR-OIS Compound)			(756,439)	(5,260,181)		(5,260,181)	454,904				340,344		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/02/2020	02/15/2047	1	10,000,000	SOFR-OIS Compound / (1.0419%)			350,972	4,126,906		4,126,906	(68,250)				236,519		(b) 0410

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (SOFR-OIS Compound)			(499,075)	(3,450,986)		(3,450,986)	299,496				229,634		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/29/2020	10/01/2040	1	10,658,000	SOFR-OIS Compound / (1.0275%)			375,231	3,513,569		3,513,569	(168,713)				213,178		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2020	10/07/2030	1	20,347,000	SOFR-OIS Compound / (0.771%)			755,623	3,065,667		3,065,667	(542,304)				249,568		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/09/2020	10/13/2040	1	10,775,000	SOFR-OIS Compound / (1.1945%)			365,811	3,337,676		3,337,676	(164,584)				215,740		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2050	1	13,296,000	SOFR-OIS Compound / (1.2675%)			444,064	5,434,386		5,434,386	(36,301)				339,598		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2040	1	88,808,000	SOFR-OIS Compound / (1.201%)			3,010,492	27,518,513		27,518,513	(1,347,815)				1,781,471		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2030	1	102,004,000	SOFR-OIS Compound / (0.8595%)			3,720,047	15,058,436		15,058,436	(2,663,987)				1,259,084		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/21/2021	01/25/2041	1	16,627,000	SOFR-OIS Compound / (1.5385%)			521,411	4,509,091		4,509,091	(230,954)				335,852		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/24/2021	02/15/2047	1	47,000,000	SOFR-OIS Compound / (2.00476%)			1,308,904	12,361,788		12,361,788	(221,055)				1,111,638		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/11/2021	02/15/2047	1	23,500,000	SOFR-OIS Compound / (2.02105%)			651,570	6,121,386		6,121,386	(109,684)				555,819		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/12/2021	03/16/2031	1	32,000,000	SOFR-OIS Compound / (1.644%)			977,993	3,536,334		3,536,334	(695,574)				406,534		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/17/2021	03/19/2041	1	34,908,000	SOFR-OIS Compound / (2.0785%)			952,815	7,167,440		7,167,440	(424,865)				708,242		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/17/2021	02/15/2047	1	24,000,000	SOFR-OIS Compound / (2.1642%)			639,571	5,717,574		5,717,574	(104,447)				567,645		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2021	04/12/2031	1	31,580,000	SOFR-OIS Compound / (1.688%)			954,796	3,450,046		3,450,046	(677,495)				403,489		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2021	04/12/2036	1	22,116,000	1.961% / (SOFR-OIS Compound)			(623,209)	(3,558,452)		(3,558,452)	374,963				375,514		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.04952%)			1,320,579	12,290,829		12,290,829	(221,024)				1,135,290		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.07818%)			1,310,224	12,076,984		12,076,984	(217,993)				1,135,290		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/24/2021	05/26/2031	1	31,512,000	SOFR-OIS Compound / (1.6055%)			972,280	3,653,500		3,653,500	(687,224)				406,317		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (SOFR-OIS Compound)			(634,104)	(3,749,323)		(3,749,323)	378,005				375,848		(b) 0411

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (SOFR-OIS Compound)			(665,493)	(4,205,740)		(4,205,740)	392,229				374,197		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2021	06/22/2041	1	17,077,000	SOFR-OIS Compound / (1.7465%)			508,817	4,271,177		4,271,177	(218,590)				349,198		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (SOFR-OIS Compound)			(1,555,958)	(4,015,410)		(4,015,410)	1,161,488				426,396		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2031	1	31,131,000	SOFR-OIS Compound / (1.1835%)			1,059,425	4,480,501		4,480,501	(744,330)				406,005		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (SOFR-OIS Compound)			(697,222)	(4,720,570)		(4,720,570)	406,729				368,435		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2041	1	16,647,000	SOFR-OIS Compound / (1.482%)			529,111	4,738,633		4,738,633	(224,694)				341,212		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/07/2021	09/09/2041	1	16,966,000	SOFR-OIS Compound / (1.7105%)			510,031	4,363,155		4,363,155	(215,580)				349,164		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/07/2021	09/09/2026	1	20,249,000	SOFR-OIS Compound / (0.9195%)			729,296	1,065,611		1,065,611	(560,906)				141,059		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/07/2021	10/12/2031	1	31,641,000	SOFR-OIS Compound / (1.596%)			978,553	3,887,014		3,887,014	(684,914)				419,491		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/07/2021	10/12/2036	1	22,014,000	1.7865% / (SOFR-OIS Compound)			(649,252)	(4,063,488)		(4,063,488)	379,209				381,815		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (SOFR-OIS Compound)			(696,691)	(4,545,947)		(4,545,947)	416,176				358,073		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/07/2021	01/11/2051	1	11,930,000	SOFR-OIS Compound / (1.593%)			369,226	4,222,549		4,222,549	(23,001)				305,794		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2021	03/01/2041	1	28,718,000	SOFR-OIS Compound / (1.9515%)			811,395	6,339,257		6,339,257	(361,532)				581,781		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/16/2021	09/20/2031	1	20,913,000	SOFR-OIS Compound / (1.398%)			677,947	2,804,198		2,804,198	(474,904)				276,071		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (SOFR-OIS Compound)			(449,521)	(2,955,286)		(2,955,286)	261,775				250,307		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/05/2021	11/09/2026	1	61,137,000	SOFR-OIS Compound / (1.1485%)			2,096,684	3,161,532		3,161,532	(1,595,201)				443,838		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (SOFR-OIS Compound)			(1,455,033)	(3,751,061)		(3,751,061)	1,075,147				448,294		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2031	1	31,815,000	SOFR-OIS Compound / (1.599%)			983,164	3,945,051		3,945,051	(686,371)				424,336		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (SOFR-OIS Compound)			(663,332)	(4,269,634)		(4,269,634)	384,705				383,560		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2041	1	17,168,000	SOFR-OIS Compound / (1.7495%)			511,084	4,363,909		4,363,909	(212,417)				355,144		(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)
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)			(368,097)	(4,120,918)		(4,120,918)	13,832				320,195		(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%)			1,398,952	14,457,059		14,457,059	(234,752)				1,105,784		(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%)			658,060	2,689,250		2,689,250	(456,835)				286,002		(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)			(244,866)	(2,718,799)		(2,718,799)	7,762				215,335		(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%)			1,344,555	2,056,832		2,056,832	(1,011,729)				307,663		(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%)			2,672,698	4,070,971		4,070,971	(2,009,008)				615,693		(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%)			979,779	3,977,834		3,977,834	(680,310)				430,177		(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%)			1,392,342	13,239,757		13,239,757	(216,841)				1,136,699		(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%)			618,673	2,281,354		2,281,354	(421,453)				290,570		(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)			(421,435)	(2,479,747)		(2,479,747)	238,684				262,385		(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%)			2,038,168	11,436,829		11,436,829	(1,142,830)				1,332,253		(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)			(853,214)	(1,903,484)		(1,903,484)	608,005				315,161		(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%)			604,181	2,136,969		2,136,969	(411,214)				294,031		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			1,324,286	12,199,745		12,199,745	(120,293)				1,173,924		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(205,000)	(1,142,143)		(1,142,143)	116,245				133,476		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			160,421	1,191,273		1,191,273	(63,572)				124,215		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			1,411,653	13,314,379		13,314,379	(204,993)				1,157,597		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			1,413,422	13,321,432		13,321,432	(205,132)				1,159,749		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			1,417,326	13,402,236		13,402,236	(206,238)				1,159,749		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			1,413,831	13,329,897		13,329,897	(205,248)				1,159,749		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			1,409,424	13,074,447		13,074,447	(201,987)				1,171,705		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(1,292,040)	(9,462,445)		(9,462,445)	154,246				1,257,789		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(1,299,541)	(9,637,393)		(9,637,393)	156,612				1,256,354		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			1,807,439	8,710,024		8,710,024	(990,963)				1,398,619		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			1,896,027	10,155,687		10,155,687	(1,030,881)				1,381,612		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			1,816,761	8,792,924		8,792,924	(995,751)				1,402,642		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(1,284,126)	(9,134,399)		(9,134,399)	149,991				1,269,745		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			1,761,120	7,925,016		7,925,016	(970,338)				1,409,957		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(1,605,588)	(5,328,722)		(5,328,722)	900,750				1,444,703		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			1,202,005	6,810,658		6,810,658	(119,081)				1,315,179		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			712,075	1,299,285		1,299,285	(486,681)				471,504		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(500,670)	(1,562,070)		(1,562,070)	292,640				432,071		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			676,710	914,104		914,104	(462,352)				481,610		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(474,202)	(1,101,335)		(1,101,335)	278,735				441,593		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			491,977	1,001,078		1,001,078	(332,675)				320,412		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(340,931)	(1,114,516)		(1,114,516)	195,686				291,054		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(139,433)	(22,012)		(22,012)	83,578				154,841		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			1,254,834	(1,399,870)		(1,399,870)	(744,411)				1,592,510		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			1,033,039	2,176,854		2,176,854	(13,618)				1,446,780		(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 (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)
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			1,304,941	(548,380)		(548,380)	(766,185)				1,581,088		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			362,935	(338,908)		(338,908)	(251,121)				339,124		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(469,001)	506,786		506,786	311,595				365,443		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			172,735	(227,858)		(227,858)	(119,846)				170,951		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(266,858)	32,305		32,305	159,357				311,639		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2032	1	23,908,000	SOFR-OIS Compound / (3.441%)			366,103	(235,114)		(235,114)	(252,589)				341,335		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2032	1	23,900,000	SOFR-OIS Compound / (3.4385%)			365,850	(230,444)		(230,444)	(252,348)				341,564		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2037	1	17,178,000	3.4095% / (SOFR-OIS Compound)			(266,772)	25,270		25,270	159,070				311,688		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2033	1	23,884,000	SOFR-OIS Compound / (3.452%)			359,279	(251,777)		(251,777)	(247,786)				343,331		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2030	1	32,582,000	3.535% / (SOFR-OIS Compound)			(469,387)	417,973		417,973	316,115				373,803		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/30/2023	02/01/2033	1	5,000,000	SOFR-OIS Compound / (3.25555%)			82,976	18,869		18,869	(56,767)				72,195		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2038	1	24,900,000	3.13805% / (SOFR-OIS Compound)			(435,879)	(698,517)		(698,517)	251,396				454,936		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2043	1	20,000,000	SOFR-OIS Compound / (3.115%)			353,638	879,010		879,010	(125,534)				428,390		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	05/15/2048	1	28,900,000	3.0005% / (SOFR-OIS Compound)			(542,295)	(1,846,581)		(1,846,581)	14,641				702,308		(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%)			189,590	(47,496)		(47,496)	(130,310)				173,525		(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)			(949,985)	1,992,539		1,992,539	576,649				1,285,875		(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%)			809,452	(1,026,659)		(1,026,659)	(284,655)				1,218,895		(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)			(443,971)	(743,589)		(743,589)	254,134				460,935		(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%)			362,927	958,598		958,598	(126,272)				434,285		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/12/2024	06/14/2034	1	50,000,000	SOFR-OIS Compound / (3.7307%)						(648,584)					778,739		(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)
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/17/2024	06/20/2034	1	50,000,000	SOFR-OIS Compound / (3.6902%)						(566,313)					779,398		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.66918%)						(524,549)					779,507		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6711%)						(528,329)					779,507		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6411%)						(469,271)					779,507		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6287%)						(444,861)					779,507		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/11/2024	07/16/2034	1	100,000,000	SOFR-OIS Compound / (3.6486%)						(948,128)					1,564,493		(b) 0410
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												8,858,928	149,756,517	XXX	145,626,483	(2,482,481)				133,057,669	XXX	XXX
1 YR PAY Float/ REC 10YR 20YR Index Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/25/2025	3,758	5,000,000	SGBVVR01 Index / (SOFR-OIS Compound)			(77,947)	72,100		72,100	72,100				21,415		(b) 0411
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(77,947)	72,100	XXX	72,100	72,100				21,415	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												8,780,981	149,828,617	XXX	145,698,583	(2,410,381)				133,079,084	XXX	XXX
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/31/2007	02/02/2027	1	75,000,000	SOFR-OIS Compound / (5.4597%)			138,094	(3,530,731)		(2,953,252)	1,131,486				573,745		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/28/2017	03/02/2047	1	14,000,000	SOFR-OIS Compound / (2.625%)			324,513	1,493,830		2,332,982	(49,989)				331,430		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/03/2017	03/07/2047	1	22,000,000	SOFR-OIS Compound / (2.75436%)			488,629	1,917,715		3,223,184	(64,135)				520,978		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/22/2017	03/24/2047	1	44,000,000	SOFR-OIS Compound / (2.6549%)			1,009,772	4,500,436		7,131,889	(150,197)				1,043,036		(b) 0453
1179999999. Subtotal - Swaps - Replication - Interest Rate												1,961,008	4,381,251	XXX	9,734,802	867,165				2,469,189	XXX	XXX
1229999999. Subtotal - Swaps - Replication												1,961,008	4,381,251	XXX	9,734,802	867,165				2,469,189	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												10,819,936	154,137,768	XXX	155,361,285	(1,615,316)				135,526,858	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												(77,947)	72,100	XXX	72,100	72,100				21,415	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												10,741,989	154,209,868	XXX	155,433,385	(1,543,216)				135,548,273	XXX	XXX
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	09/19/2024	12/20/2024	2,100	610,496,250	5699.94 x 50				(12,002,550)		(12,002,550)	(12,002,550)				30,660,000		(b) 0111
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	09/19/2024	12/20/2024	900	261,641,250	5699.94 x 50				(5,143,950)		(5,143,950)	(5,143,950)				13,140,000		(b) 0111
Fx EUR 1.00 PAY per USD $1.086542 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/30/2024	10/04/2024	1	9,262,768	Fx USD $1.00 per (EUR 0.920351)				(249,613)		(249,613)		(249,613)			4,847		(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 AUD 1.00 PAY per USD $0.661034 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/12/2024	10/18/2024	1	4,705,240	Fx USD $1.00 per (AUD 1.512781)				(220,116)		(220,116)		(220,116)			5,223		(b) 0261
Fx EUR 1.00 PAY per USD $1.095393 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/13/2024	10/16/2024	1	6,696,138	Fx USD $1.00 per (EUR 0.912914)				(127,897)		(127,897)		(127,897)			7,007		(b) 0261
Fx USD $1.00 PAY per AUD 1.483983 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	10/18/2024	1	146,902	Fx AUD 1.00 per (USD $0.673862)				4,364		4,364		4,364			163		(b) 0260
Fx USD $1.00 PAY per AUD 1.473393 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/27/2024	10/18/2024	1	225,330	Fx AUD 1.00 per (USD $0.678706)				5,042		5,042		5,042			250		(b) 0260
Fx EUR 1.00 PAY per USD $1.112458 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/29/2024	10/24/2024	1	10,716,308	Fx USD $1.00 per (EUR 0.898910)				(16,993)		(16,993)		(16,993)			13,735		(b) 0261
Fx GBP 1.00 PAY per USD $1.313833 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/02/2024	11/06/2024	1	1,066,832	Fx USD $1.00 per (GBP 0.761132)				(19,156)		(19,156)		(19,156)			1,698		(b) 0261
Fx AUD 1.00 PAY per USD $0.671686 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/04/2024	10/18/2024	1	6,968,742	Fx USD $1.00 per (AUD 1.488791)				(210,606)		(210,606)		(210,606)			7,735		(b) 0261
Fx GBP 1.00 PAY per USD $1.316619 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/05/2024	11/06/2024	1	13,442,678	Fx USD $1.00 per (GBP 0.759521)				(249,171)		(249,171)		(249,171)			21,393		(b) 0261
Fx USD $1.00 PAY per AUD 1.500200 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/11/2024	10/18/2024	1	816,558	Fx AUD 1.00 per (USD $0.666578)				33,423		33,423		33,423			906		(b) 0260
Fx EUR 1.00 PAY per USD $1.115117 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/16/2024	11/07/2024	1	11,416,568	Fx USD $1.00 per (EUR 0.896767)				(24,087)		(24,087)		(24,087)			18,412		(b) 0261
Fx USD $1.00 PAY per EUR 0.894200 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/20/2024	11/07/2024	1	1,004,250	Fx EUR 1.00 per (USD $1.118318)				(747)		(747)		(747)			1,620		(b) 0260
Fx USD $1.00 PAY per AUD 1.467743 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/20/2024	10/18/2024	1	130,813	Fx AUD 1.00 per (USD $0.681318)				2,432		2,432		2,432			145		(b) 0260
Fx USD $1.00 PAY per GBP 0.748150 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2024	11/06/2024	1	1,363,363	Fx GBP 1.00 per (USD $1.336630)				4,559		4,559		4,559			2,170		(b) 0260
Fx USD $1.00 PAY per AUD 1.462829 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	10/18/2024	1	149,710	Fx AUD 1.00 per (USD $0.683607)				2,274		2,274		2,274			166		(b) 0260
Fx USD $1.00 PAY per AUD 1.452705 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/25/2024	10/18/2024	1	1,810,416	Fx AUD 1.00 per (USD $0.688371)				14,809		14,809		14,809			2,010		(b) 0260
Fx USD $1.00 PAY per EUR 0.895768 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2024	10/24/2024	1	295,836	Fx EUR 1.00 per (USD $1.116360)				94		94		94			379		(b) 0260
Fx EUR 1.00 PAY per USD $1.116126 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/27/2024	11/08/2024	1	9,510,510	Fx USD $1.00 per (EUR 0.895956)				(11,925)		(11,925)		(11,925)			15,539		(b) 0261
Fx USD $1.00 PAY per EUR 0.897271 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/27/2024	10/04/2024	1	9,496,569	Fx EUR 1.00 per (USD $1.114490)				11,881		11,881		11,881			4,969		(b) 0260
Fx EUR 1.00 PAY per USD $1.117509 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/30/2024	10/16/2024	1	1,136,507	Fx USD $1.00 per (EUR 0.894847)				1,120		1,120		1,120			1,189		(b) 0261
Fx USD $1.00 PAY per EUR 0.895370 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/30/2024	10/01/2024	1	1,135,844	Fx EUR 1.00 per (USD $1.116857)				(1,122)		(1,122)		(1,122)			297		(b) 0260
Fx USD $1.00 PAY per EUR 0.894097 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/04/2024	1	4,474	Fx EUR 1.00 per (USD $1.118447)				(10)		(10)		(10)			2		(b) 0260
1439999999. Subtotal - Forwards - Hedging Other													(18,197,947)	XXX	(18,197,947)	(17,146,500)	(1,051,447)			43,909,854	XXX	XXX
1479999999. Subtotal - Forwards													(18,197,947)	XXX	(18,197,947)	(17,146,500)	(1,051,447)			43,909,854	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other												8,780,981	131,630,671	XXX	127,500,636	(19,556,881)	(1,051,447)			176,988,939	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
1719999999. Subtotal - Replication												1,961,008	4,381,251	XXX	9,734,802	867,165				2,469,189	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												10,741,989	136,011,921	XXX	137,235,438	(18,689,716)	(1,051,447)			179,458,127	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	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
WNZ4 Comdty	40	5,323,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/23/2024	133.2969	133.0938	(31,250)	(31,250)				(8,125)	(8,125)	220,000	(b) 0310	1,000
WNZ4 Comdty	150	19,964,063	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/23/2024	133.3047	133.0938	(117,188)	(117,188)				(31,641)	(31,641)	825,000	(b) 0310	1,000
WNZ4 Comdty	200	26,618,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2024	133.9219	133.0938	(156,250)	(156,250)				(165,626)	(165,626)	1,100,000	(b) 0310	1,000
WNZ4 Comdty	200	26,618,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	133.5156	133.0938	(156,250)	(156,250)				(84,376)	(84,376)	1,100,000	(b) 0310	1,000
WNZ4 Comdty	215	28,615,156	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	133.5234	133.0938	(167,969)	(167,969)				(92,383)	(92,383)	1,182,500	(b) 0310	1,000
WNZ4 Comdty	485	64,550,469	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	133.5313	133.0938	(378,906)	(378,906)				(212,188)	(212,188)	2,667,500	(b) 0310	1,000
WNZ4 Comdty	200	26,618,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2024	133.3984	133.0938	(156,250)	(156,250)				(60,938)	(60,938)	1,100,000	(b) 0310	1,000
WNZ4 Comdty	420	55,899,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2024	133.4141	133.0938	(328,125)	(328,125)				(134,530)	(134,530)	2,310,000	(b) 0310	1,000
WNZ4 Comdty	200	26,618,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2024	133.4219	133.0938	(156,250)	(156,250)				(65,626)	(65,626)	1,100,000	(b) 0310	1,000
WNZ4 Comdty	176	23,424,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2024	133.4297	133.0938	(137,500)	(137,500)				(59,125)	(59,125)	968,000	(b) 0310	1,000
WNZ4 Comdty	200	26,618,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2024	133.4375	133.0938	(156,250)	(156,250)				(68,750)	(68,750)	1,100,000	(b) 0310	1,000
USZ4 Comdty	315	39,119,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/26/2024	124.7813	124.1875	(216,563)	(216,563)				(187,031)	(187,031)	1,165,500	(b) 0310	1,000
USZ4 Comdty	154	19,124,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	124.3438	124.1875	(105,875)	(105,875)				(24,063)	(24,063)	569,800	(b) 0310	1,000
USZ4 Comdty	3,400	422,237,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	124.3516	124.1875	(2,337,500)	(2,337,500)				(557,804)	(557,804)	12,580,000	(b) 0310	1,000
USZ4 Comdty	850	105,559,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2024	124.1484	124.1875	(584,375)	(584,375)				33,201	33,201	3,145,000	(b) 0310	1,000
USZ4 Comdty	85	10,555,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	09/06/2024	125.7188	124.1875	(58,438)	(58,438)				(130,156)	(130,156)	314,500	(b) 0310	1,000
TYZ4 Comdty	359	41,026,969	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	114.0469	114.2813	(162,674)	(162,674)				84,139	84,139	718,000	(b) 0310	1,000
TYZ4 Comdty	76	8,685,375	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	114.0781	114.2813	(34,438)	(34,438)				15,437	15,437	152,000	(b) 0310	1,000
NQZ4 Index	94	38,091,150	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/18/2024	19,674.7000	20,261.2500	74,730	74,730				1,102,714	1,102,714	2,086,800	(b) 0110	20
NQZ4 Index	30	12,156,750	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/18/2024	19,674.9500	20,261.2500	23,850	23,850				351,780	351,780	666,000	(b) 0110	20
NQZ4 Index	31	12,561,975	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/19/2024	19,587.2000	20,261.2500	24,645	24,645				417,911	417,911	688,200	(b) 0110	20
ESZ4 Index	268	77,910,950	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/19/2024	5,680.6500	5,814.2500	308,200	308,200				1,790,240	1,790,240	3,912,800	(b) 0110	50
ESZ4 Index	10	2,907,125	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/19/2024	5,774.2500	5,814.2500	11,500	11,500				20,000	20,000	146,000	(b) 0110	50
ESZ4 Index	3	872,138	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/26/2024	5,801.5000	5,814.2500	3,450	3,450				1,913	1,913	43,800	(b) 0110	50
1539999999. Subtotal - Long Futures - Hedging Other												(4,995,674)	(4,995,674)				1,934,972	1,934,972	39,861,400	XXX	XXX
1579999999. Subtotal - Long Futures												(4,995,674)	(4,995,674)				1,934,972	1,934,972	39,861,400	XXX	XXX
UXYZ4 Comdty	1,547	183,005,273	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	118.1719	118.2969	797,664	797,664				(193,375)	(193,375)	4,022,200	(b) 0311	1,000
UXYZ4 Comdty	43	5,086,766	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	118.1797	118.2969	22,172	22,172				(5,039)	(5,039)	111,800	(b) 0311	1,000

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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
FVZ4 Comdty	300	32,964,843	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/31/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2024	109.7344	109.8828	110,157	110,157				(44,529)	(44,529)	390,000	(b) 0311	1,000
NQZ4 Index	12	4,862,700	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/18/2024	19,674.9500	20,261.2500	(9,540)	(9,540)				(140,712)	(140,712)	266,400	(b) 0111	20
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,444.9000	2,487.8000	1,040	1,040				(4,290)	(4,290)	8,056	(b) 0111	50
MFSZ4 Index	124	15,424,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.0000	2,487.8000	64,480	64,480				(265,360)	(265,360)	499,447	(b) 0111	50
MFSZ4 Index	24	2,985,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.1000	2,487.8000	12,480	12,480				(51,240)	(51,240)	96,667	(b) 0111	50
MFSZ4 Index	36	4,478,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.2000	2,487.8000	18,720	18,720				(76,680)	(76,680)	145,001	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.3000	2,487.8000	520	520				(2,125)	(2,125)	4,028	(b) 0111	50
MFSZ4 Index	28	3,482,920	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.4000	2,487.8000	14,560	14,560				(59,360)	(59,360)	112,778	(b) 0111	50
MFSZ4 Index	5	621,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.5000	2,487.8000	2,600	2,600				(10,575)	(10,575)	20,139	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.6000	2,487.8000	1,040	1,040				(4,220)	(4,220)	8,056	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,445.7000	2,487.8000	520	520				(2,105)	(2,105)	4,028	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,446.1000	2,487.8000	520	520				(2,085)	(2,085)	4,028	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,446.6000	2,487.8000	520	520				(2,060)	(2,060)	4,028	(b) 0111	50
MFSZ4 Index	34	4,229,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,446.7000	2,487.8000	17,680	17,680				(69,870)	(69,870)	136,945	(b) 0111	50
MFSZ4 Index	3	373,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,448.6000	2,487.8000	1,560	1,560				(5,880)	(5,880)	12,083	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,448.7000	2,487.8000	1,040	1,040				(3,910)	(3,910)	8,056	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,448.8000	2,487.8000	520	520				(1,950)	(1,950)	4,028	(b) 0111	50
MFSZ4 Index	33	4,104,870	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,448.9000	2,487.8000	17,160	17,160				(64,185)	(64,185)	132,917	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,449.0000	2,487.8000	1,040	1,040				(3,880)	(3,880)	8,056	(b) 0111	50
MFSZ4 Index	15	1,865,850	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,450.5000	2,487.8000	7,800	7,800				(27,975)	(27,975)	60,417	(b) 0111	50
MFSZ4 Index	11	1,368,290	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,450.6000	2,487.8000	5,720	5,720				(20,460)	(20,460)	44,306	(b) 0111	50
MFSZ4 Index	142	17,663,380	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,450.7000	2,487.8000	73,840	73,840				(263,410)	(263,410)	571,948	(b) 0111	50
MFSZ4 Index	132	16,419,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/16/2024	2,450.8000	2,487.8000	68,640	68,640				(244,200)	(244,200)	531,670	(b) 0111	50
MFSZ4 Index	7	870,730	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,434.1000	2,487.8000	3,640	3,640				(18,795)	(18,795)	28,195	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,434.6000	2,487.8000	1,040	1,040				(5,320)	(5,320)	8,056	(b) 0111	50
MFSZ4 Index	16	1,990,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,434.7000	2,487.8000	8,320	8,320				(42,480)	(42,480)	64,445	(b) 0111	50

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Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
MFSZ4 Index	300	37,317,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,435.1000	2,487.8000	156,000	156,000				(790,500)	(790,500)	1,208,340	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,435.2000	2,487.8000	520	520				(2,630)	(2,630)	4,028	(b) 0111	50
MFSZ4 Index	75	9,329,250	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,435.6000	2,487.8000	39,000	39,000				(195,750)	(195,750)	302,085	(b) 0111	50
MFSZ4 Index	25	3,109,750	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,436.1000	2,487.8000	13,000	13,000				(64,625)	(64,625)	100,695	(b) 0111	50
MFSZ4 Index	19	2,363,410	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,436.3000	2,487.8000	9,880	9,880				(48,925)	(48,925)	76,528	(b) 0111	50
MFSZ4 Index	5	621,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/17/2024	2,436.4000	2,487.8000	2,600	2,600				(12,850)	(12,850)	20,139	(b) 0111	50
MFSZ4 Index	27	3,358,530	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,425.2000	2,487.8000	14,040	14,040				(84,510)	(84,510)	108,751	(b) 0111	50
MFSZ4 Index	79	9,826,810	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,425.3000	2,487.8000	41,080	41,080				(246,875)	(246,875)	318,196	(b) 0111	50
MFSZ4 Index	3	373,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,425.6000	2,487.8000	1,560	1,560				(9,330)	(9,330)	12,083	(b) 0111	50
MFSZ4 Index	3	373,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,426.0000	2,487.8000	1,560	1,560				(9,270)	(9,270)	12,083	(b) 0111	50
MFSZ4 Index	13	1,617,070	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,426.3000	2,487.8000	6,760	6,760				(39,975)	(39,975)	52,361	(b) 0111	50
MFSZ4 Index	44	5,473,160	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,426.4000	2,487.8000	22,880	22,880				(135,080)	(135,080)	177,223	(b) 0111	50
MFSZ4 Index	6	746,340	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,426.6000	2,487.8000	3,120	3,120				(18,360)	(18,360)	24,167	(b) 0111	50
MFSZ4 Index	4	497,560	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,426.7000	2,487.8000	2,080	2,080				(12,220)	(12,220)	16,111	(b) 0111	50
MFSZ4 Index	15	1,865,850	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,426.8000	2,487.8000	7,800	7,800				(45,750)	(45,750)	60,417	(b) 0111	50
MFSZ4 Index	4	497,560	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,426.9000	2,487.8000	2,080	2,080				(12,180)	(12,180)	16,111	(b) 0111	50
MFSZ4 Index	6	746,340	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,427.1000	2,487.8000	3,120	3,120				(18,210)	(18,210)	24,167	(b) 0111	50
MFSZ4 Index	3	373,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,427.3000	2,487.8000	1,560	1,560				(9,075)	(9,075)	12,083	(b) 0111	50
MFSZ4 Index	22	2,736,580	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,427.4000	2,487.8000	11,440	11,440				(66,440)	(66,440)	88,612	(b) 0111	50
MFSZ4 Index	31	3,856,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,427.5000	2,487.8000	16,120	16,120				(93,465)	(93,465)	124,862	(b) 0111	50
MFSZ4 Index	5	621,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,427.6000	2,487.8000	2,600	2,600				(15,050)	(15,050)	20,139	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,427.8000	2,487.8000	520	520				(3,000)	(3,000)	4,028	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,427.9000	2,487.8000	1,040	1,040				(5,990)	(5,990)	8,056	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,428.2000	2,487.8000	1,040	1,040				(5,960)	(5,960)	8,056	(b) 0111	50
MFSZ4 Index	9	1,119,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,428.3000	2,487.8000	4,680	4,680				(26,775)	(26,775)	36,250	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,428.4000	2,487.8000	1,040	1,040				(5,940)	(5,940)	8,056	(b) 0111	50

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE DELAWARE LIFE INSURANCE COMPANY

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
MFSZ4 Index	3	373,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,428.6000	2,487.8000	1,560	1,560				(8,880)	(8,880)	12,083	(b) 0111	50
MFSZ4 Index	5	621,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,428.9000	2,487.8000	2,600	2,600				(14,725)	(14,725)	20,139	(b) 0111	50
MFSZ4 Index	5	621,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,429.2000	2,487.8000	2,600	2,600				(14,650)	(14,650)	20,139	(b) 0111	50
MFSZ4 Index	6	746,340	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,429.4000	2,487.8000	3,120	3,120				(17,520)	(17,520)	24,167	(b) 0111	50
MFSZ4 Index	179	22,265,810	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,431.8000	2,487.8000	93,080	93,080				(501,200)	(501,200)	720,976	(b) 0111	50
MFSZ4 Index	7	870,730	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,432.1000	2,487.8000	3,640	3,640				(19,495)	(19,495)	28,195	(b) 0111	50
MFSZ4 Index	1	124,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,432.4000	2,487.8000	520	520				(2,770)	(2,770)	4,028	(b) 0111	50
MFSZ4 Index	8	995,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,432.5000	2,487.8000	4,160	4,160				(22,120)	(22,120)	32,222	(b) 0111	50
MFSZ4 Index	2	248,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,432.6000	2,487.8000	1,040	1,040				(5,520)	(5,520)	8,056	(b) 0111	50
MFSZ4 Index	137	17,041,430	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,432.8000	2,487.8000	71,240	71,240				(376,750)	(376,750)	551,809	(b) 0111	50
MFSZ4 Index	145	18,036,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,432.9000	2,487.8000	75,400	75,400				(398,025)	(398,025)	584,031	(b) 0111	50
MFSZ4 Index	200	24,878,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,430.7000	2,487.8000	104,000	104,000				(571,000)	(571,000)	805,560	(b) 0111	50
MFSZ4 Index	236	29,356,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,430.8000	2,487.8000	122,720	122,720				(672,600)	(672,600)	950,561	(b) 0111	50
MFSZ4 Index	8	995,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,432.0000	2,487.8000	4,160	4,160				(22,320)	(22,320)	32,222	(b) 0111	50
MFSZ4 Index	5	621,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,437.3000	2,487.8000	2,600	2,600				(12,625)	(12,625)	20,139	(b) 0111	50
MFSZ4 Index	14	1,741,460	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,438.5000	2,487.8000	7,280	7,280				(34,510)	(34,510)	56,389	(b) 0111	50
MFSZ4 Index	100	12,439,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,440.6000	2,487.8000	52,000	52,000				(236,000)	(236,000)	402,780	(b) 0111	50
MFSZ4 Index	3	373,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/23/2024	NY Stock Exchnge/ICE	09/18/2024	2,444.2000	2,487.8000	1,560	1,560				(6,540)	(6,540)	12,083	(b) 0111	50
ESZ4 Index	29	8,430,663	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/18/2024	5,700.3000	5,814.2500	(33,350)	(33,350)				(165,228)	(165,228)	423,400	(b) 0111	50
ESZ4 Index	204	59,305,350	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/18/2024	5,700.3000	5,814.2500	(234,600)	(234,600)				(1,162,290)	(1,162,290)	2,978,400	(b) 0111	50
ESZ4 Index	100	29,071,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/19/2024	5,774.0000	5,814.2500	(115,000)	(115,000)				(201,250)	(201,250)	1,460,000	(b) 0111	50
ESZ4 Index	15	4,360,688	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/24/2024	5,791.7500	5,814.2500	(17,250)	(17,250)				(16,875)	(16,875)	219,000	(b) 0111	50
ESZ4 Index	20	5,814,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/26/2024	5,801.5000	5,814.2500	(23,000)	(23,000)				(12,750)	(12,750)	292,000	(b) 0111	50
ESZ4 Index	3	872,138	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/26/2024	5,801.7500	5,814.2500	(3,450)	(3,450)				(1,875)	(1,875)	43,800	(b) 0111	50
RTYZ4 Index	858	96,490,680	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/16/2024	2,206.3000	2,249.2000	(210,210)	(210,210)				(1,840,410)	(1,840,410)	6,520,800	(b) 0111	50
RTYZ4 Index	240	26,990,400	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/17/2024	2,214.2000	2,249.2000	(58,800)	(58,800)				(420,000)	(420,000)	1,824,000	(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			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
RTYZ4 Index	70	7,872,200	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/18/2024	2,230.5000	2,249.2000	(17,150)	(17,150)				(65,450)	(65,450)	532,000	(b) 0111	50
1609999999. Subtotal - Short Futures - Hedging Other												1,453,043	1,453,043				(10,438,183)	(10,438,183)	28,730,381	XXX	XXX
1649999999. Subtotal - Short Futures												1,453,043	1,453,043				(10,438,183)	(10,438,183)	28,730,381	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												(3,542,631)	(3,542,631)				(8,503,211)	(8,503,211)	68,591,781	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												(3,542,631)	(3,542,631)				(8,503,211)	(8,503,211)	68,591,781	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	(51,106,503)	56,067,082	4,960,580
Total Net Cash Deposits	(51,106,503)	56,067,082	4,960,580

(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		531,024,435	(380,429,298)	531,024,435	535,800,507	(383,981,854)	535,800,507	204,118,639	204,118,639
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	31,026,870		47,481	(377,520)		47,481	(377,520)		15,725	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y										
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	Y	Y	1,070,000									
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	5,708,000									
DLIH 2016-1 LLC	Y	N				(17,146,500)			(17,146,500)		43,800,000	26,653,500
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	42,030,000			(466,871)			(466,871)		28,390	
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Y	Y	8,426,370		32,515	(287,052)		32,515	(287,052)		65,739	
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	N			72,100		72,100	72,100		72,100	21,415	21,415
0299999999. Total NAIC 1 Designation			88,261,240		152,096	(18,277,943)	72,100	152,096	(18,277,943)	72,100	43,931,269	26,674,915
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			88,261,240		531,176,531	(398,707,241)	531,096,535	535,952,604	(402,259,797)	535,872,607	248,049,908	230,793,554
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					531,176,531	(398,707,241)						

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)
MULT EXCHANGES BoAML		Cash		USD CASH	10,500,000	10,500,000	10,500,000		I
MULT EXCHANGES BoAML		Treasury	91282C-CR-0	US GOVERNMENT TREASURY NOTE 1%	101,790,229	111,700,000		07/31/2028	I
MULT EXCHANGES BoAML		Treasury	91282C-LC-3	US GOVERNMENT TREASURY NOTE 4%	10,276,291	10,000,000	10,113,980	07/31/2029	I
0199999999 - Total					122,566,520	132,200,000	20,613,980	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	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	1,978,353	1,972,000	XXX	10/31/2025	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	7,986,880	9,445,000	XXX	08/15/2030	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-BL-4	US GOVERNMENT TREASURY NOTE 1.125%	1,104,814	1,279,000	XXX	02/15/2031	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-BW-0	US GOVERNMENT TREASURY NOTE 0.75%	1,854,996	1,936,000	XXX	04/30/2026	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-CB-5	US GOVERNMENT TREASURY NOTE 1.625%	1,254,465	1,409,000	XXX	05/15/2031	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-FF-3	US GOVERNMENT TREASURY NOTE 2.75%	649,296	690,000	XXX	08/15/2032	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-GG-0	US GOVERNMENT TREASURY NOTE 4.125%	1,642,140	1,633,000	XXX	01/31/2025	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-GR-6	US GOVERNMENT TREASURY NOTE 4.625%	3,756,026	3,702,000	XXX	03/15/2026	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-HC-8	US GOVERNMENT TREASURY NOTE 3.375%	672,262	680,000	XXX	05/15/2033	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-HY-0	US GOVERNMENT TREASURY NOTE 4.625%	348,074	341,000	XXX	09/15/2026	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-JM-4	US GOVERNMENT TREASURY NOTE 4.375%	9,779,563	9,248,000	XXX	11/30/2030	V
CDN IMP BNK OF COMRC	2IGI19DL77OX0HC3ZE78	Cash		USD CASH	1,070,000	1,070,000	XXX		V
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash		USD CASH	5,708,000	5,708,000	XXX		V
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Cash		USD CASH	42,030,000	42,030,000	XXX		V
MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	Cash		USD CASH	8,426,370	8,426,370	XXX		V
0299999999 - Total					88,261,240	89,569,370	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					107,985,069	1,955,459	3,427,696	XXX
Citibank	New York, New York					300,000	2,569,440		XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		4.450	201,256		6,773,089	5,599,330	8,479,822	XXX
First Bank	Road Town, British Virign Islands	SD				500,000	500,000	500,000	XXX
JP Morgan Chase	New York, New York		4.750	4,031,878		197,828,176	181,308,928	162,303,026	XXX
JP Morgan Chase	New York, New York	C				98,717,528	98,717,528	98,717,528	XXX
State Street	Boston, Massachusetts					1,354,871	167,713	71,365	XXX
UMB Bank	Kansas City, Missouri		4.900	238,972		(85,394,766)	(3,559,219)	(22,841,553)	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 ... 272 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	785,682		62,692,267	62,959,296	63,215,671	XXX
0199999. Totals - Open Depositories		XXX	XXX	5,257,788		394,196,234	353,658,475	317,313,555	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	5,257,788		394,196,234	353,658,475	317,313,555	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	5,257,788		394,196,234	353,658,475	317,313,555	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
	TREASURY BILL		09/30/2024	0.000	11/29/2024	59,544,716		
	TREASURY BILL		09/05/2024	0.000	10/01/2024	100,000,000		351,736
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						159,544,716		351,736
0109999999. Total - U.S. Government Bonds						159,544,716		351,736
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						159,544,716		351,736
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						159,544,716		351,736
09248U-71-8	BLACKROCK FED FUND		09/30/2024	4.830		93,683,092	1,122,919	2,856,491
85749T-57-4	STATE ST INST TR PL MM CABR		09/30/2024	4.920		39,141,600	385,332	1,530,681
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						132,824,692	1,508,251	4,387,172
	CELL POWER HOLDINGS LLC		08/15/2024	8.000	10/15/2024	95,000,000	992,222	
	PRIVATE DEBT INVESTORS FEEDER		08/15/2024	8.000	10/15/2024	150,000,000	1,566,667	
	CASH COLLATERAL FEDFUNDS		07/02/2024	5.342	01/01/9999	1,560,000	6,482	16,857
	CASH COLLATERAL FEDFUNDS		08/26/2024	5.342	01/01/9999	7,915,000	32,886	47,793
	CASH COLLATERAL FEDFUNDS		08/26/2024	5.224	12/31/2070	500,000	2,032	2,394
	APSEC REPO CASH COLLATERAL		07/25/2024	4.834	01/01/9999	1,395,500		4,081
	APSEC REPO CASH COLLATERAL		07/02/2024	4.834	01/01/9999	1,808,301		9,137
8509999999. Subtotal - Other Cash Equivalents						258,178,801	2,600,289	80,262
8609999999 - Total Cash Equivalents						550,548,209	4,108,540	4,819,170