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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

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 Operating Officer	Robert Brian Stanton	Chief Legal Officer and Secretary	Michael Scott Bloom

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Indiana
County of Boone
SS:

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

Daniel Jonathan Towriss 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 8TH day of NOVEMBER, 2023.

B Evans

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............

*Note: On October 8, 2023, David Eugene Sams, Jr. passed away.

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	16,006,283,480		16,006,283,480	14,325,527,869
2.	Stocks:				
	2.1 Preferred stocks	1,165,727,921		1,165,727,921	1,121,391,241
	2.2 Common stocks	191,061,553		191,061,553	303,211,005
3.	Mortgage loans on real estate:				
	3.1 First liens	1,361,627,961		1,361,627,961	1,130,745,196
	3.2 Other than first liens	242,433,830		242,433,830	257,072,241
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 250,621,632), cash equivalents ($ 1,069,397,076) and short-term investments ($ 2,203,272,267)	3,523,290,975		3,523,290,975	3,141,675,805
6.	Contract loans (including $ .... premium notes)	347,275,742	97,031	347,178,711	353,608,387
7.	Derivatives	828,806,962		828,806,962	609,047,471
8.	Other invested assets	1,585,488,399	17,361,247	1,568,127,152	1,234,842,683
9.	Receivables for securities	264,276,838		264,276,838	286,579,725
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	16,647,770		16,647,770	9,139,819
12.	Subtotals, cash and invested assets (Lines 1 to 11)	25,532,921,431	17,458,278	25,515,463,153	22,772,841,442
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	465,576,853	94,681	465,482,172	344,590,018
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,553		2,553	2,717
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ 132,612) and contracts subject to redetermination ($ 55,464)	132,612		132,612	113,180
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	14,325,461		14,325,461	11,342,670
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	1,232,173		1,232,173	2,426,341
17.	Amounts receivable relating to uninsured plans	635,427		635,427	692,751
18.1	Current federal and foreign income tax recoverable and interest thereon	16,855,343		16,855,343	
18.2	Net deferred tax asset	87,725,355		87,725,355	39,948,867
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	89,465		89,465	
21.	Furniture and equipment, including health care delivery assets ($ ....)	1,855,754	1,855,754		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	119,694,770		119,694,770	124,533,672
24.	Health care ($ 43,816) and other amounts receivable	43,816	43,816		140,937
25.	Aggregate write-ins for other than invested assets	127,532,546	19,109,269	108,423,277	202,940,484
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	26,368,623,559	38,561,798	26,330,061,761	23,499,573,079
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,400,336,163		17,400,336,163	17,680,810,664
28.	Total (Lines 26 and 27)	43,768,959,722	38,561,798	43,730,397,924	41,180,383,743
	DETAILS OF WRITE-INS				
1101.	Mortgage escrow funds	16,647,770		16,647,770	9,139,819
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	16,647,770		16,647,770	9,139,819
2501.	Reinsurance deposit asset	75,051,926		75,051,926	174,387,039
2502.	Accounts receivable fee and other income	13,909,306		13,909,306	11,737,900
2503.	Miscellaneous receivables and other assets	33,300,750	13,871,092	19,429,658	16,701,214
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,270,564	5,238,177	32,387	114,331
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	127,532,546	19,109,269	108,423,277	202,940,484

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 19,127,452,991 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	19,127,452,991	17,305,820,195
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	2,026,535,137	1,562,960,516
4.	Contract claims:		
	4.1 Life	38,741,055	37,420,583
	4.2 Accident and health	43,230	224,850
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	91,552	50,828
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 345,482 assumed and $ 14,968,205 ceded	15,313,687	15,232,639
	9.4 Interest Maintenance Reserve	10,510,205	16,242,893
10.	Commissions to agents due or accrued-life and annuity contracts $ 17,088,087 , accident and health $ .... and deposit-type contract funds $	17,088,087	13,134,758
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	33,394,159	34,017,188
13.	Transfers to Separate Accounts due or accrued (net) (including $ (40,167,324) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(168,011,664)	(113,545,376)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,712,092	3,873,197
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		23,631,220
15.2	Net deferred tax liability		
16.	Unearned investment income	47,507,113	26,602,261
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,263,055	1,609,221
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	74,218,494	66,420,610
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	230,702,581	147,617,933
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	259,413,663	256,194,680
	24.04 Payable to parent, subsidiaries and affiliates	5,443,218	27,149,464
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	16,556	18,767
	24.07 Funds held under coinsurance	101,781,594	191,505,167
	24.08 Derivatives	686,842,828	458,298,102
	24.09 Payable for securities	1,335,826,748	1,152,825,256
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	104,465,761	27,622,763
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	23,952,352,142	21,254,927,715
27.	From Separate Accounts Statement	17,400,334,930	17,680,809,443
28.	Total liabilities (Lines 26 and 27)	41,352,687,072	38,935,737,158
29.	Common capital stock	6,437,000	6,437,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	390,212,683	390,212,683
33.	Gross paid in and contributed surplus	1,590,920,461	1,475,920,461
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	390,140,708	372,076,441
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,233 in Separate Accounts Statement)	2,371,273,852	2,238,209,585
38.	Totals of Lines 29, 30 and 37	2,377,710,852	2,244,646,585
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	43,730,397,924	41,180,383,743
	DETAILS OF WRITE-INS		
2501.	Derivative collateral payable	63,582,000	
2502.	Escheatment liabilities	2,343,509	2,374,109
2503.	Mortgage escrow funds	16,647,770	9,139,819
2598.	Summary of remaining write-ins for Line 25 from overflow page	21,892,482	16,108,835
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	104,465,761	27,622,763
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,155,362,838	1,910,649,132	2,436,071,015
2.	Considerations for supplementary contracts with life contingencies	29,211,802	19,979,563	26,203,722
3.	Net investment income	726,954,037	910,525,866	1,113,550,007
4.	Amortization of Interest Maintenance Reserve (IMR)	1,693,971	10,110,109	4,435,529
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	76,540,991	79,593,320	104,874,393
7.	Reserve adjustments on reinsurance ceded	(704,479,136)	(677,015,177)	(897,172,935)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	236,582,707	259,540,179	336,072,563
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(153,944,546)	104,294,063	2,360,533
9.	Totals (Lines 1 to 8.3)	3,367,922,664	2,617,677,055	3,126,394,827
10.	Death benefits	109,904,331	115,137,616	154,335,434
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	293,083,184	259,940,388	345,464,884
13.	Disability benefits and benefits under accident and health contracts	28,404	1,341,791	1,639,447
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,495,383,873	995,070,315	1,295,060,099
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	33,896,597	45,711,766	60,691,403
18.	Payments on supplementary contracts with life contingencies	33,711,975	35,454,270	45,361,602
19.	Increase in aggregate reserves for life and accident and health contracts	1,821,632,796	1,092,406,460	1,245,954,180
20.	Totals (Lines 10 to 19)	3,787,641,160	2,545,062,606	3,148,507,049
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	156,712,654	156,358,662	188,090,925
22.	Commissions and expense allowances on reinsurance assumed	87,163	86,906	118,041
23.	General insurance expenses and fraternal expenses	219,753,294	207,967,282	278,294,790
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,409,962	5,470,786	6,119,070
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(695,117,633)	(628,813,618)	(833,856,916)
27.	Aggregate write-ins for deductions	(216,197,238)	174,507,738	47,455,931
28.	Totals (Lines 20 to 27)	3,260,289,362	2,460,640,362	2,834,728,890
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	107,633,302	157,036,693	291,665,937
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	107,633,302	157,036,693	291,665,937
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	60,602,547	12,442,634	46,563,781
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	47,030,755	144,594,059	245,102,156
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,459,735) (excluding taxes of $ (1,127,926) transferred to the IMR)	(7,039,060)	7,932,931	14,186,042
35.	Net income (Line 33 plus Line 34)	39,991,695	152,526,990	259,288,198
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,244,646,585	2,076,341,963	2,076,341,963
37.	Net income (Line 35)	39,991,695	152,526,990	259,288,198
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,786,363	(5,074,160)	(349,123,376)	(345,739,610)
39.	Change in net unrealized foreign exchange capital gain (loss)	(162,661)	(17,173,624)	(10,232,495)
40.	Change in net deferred income tax	52,562,849	24,131,237	26,761,921
41.	Change in nonadmitted assets	(6,571,236)	(7,206,562)	2,653,962
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(83,084,649)	118,168,985	66,457,496
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	8	(104)	(90)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	115,000,000		50,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		(100,000,000)	(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	20,402,421	183,214,063	219,115,240
54.	Net change in capital and surplus for the year (Lines 37 through 53)	133,064,267	4,537,609	168,304,622
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,377,710,852	2,080,879,572	2,244,646,585
	DETAILS OF WRITE-INS			
08.301.	Investment income on reinsurance deposit asset	(244,898,662)	(22,098,622)	(154,844,357)
08.302.	Miscellaneous income (including revenue sharing and surrender charges)	45,658,591	37,865,338	51,987,206
08.303.	Reinsurance experience refund	45,295,525	88,527,347	105,217,684
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(153,944,546)	104,294,063	2,360,533
2701.	Investment expense on funds withheld	(216,401,720)	174,460,002	47,392,672
2702.	IMR reinsurance transfer	204,432	46,733	57,876
2703.	Fines and penalties of regulatory authorities	50	1,003	5,383
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(216,197,238)	174,507,738	47,455,931
5301.	Investment expense on funds withheld - unrealized	16,009,347	183,233,183	185,982,770
5302.	Prior period adjustment net of tax	3,780,463		33,173,896
5303.	Reinsurance adjustment	612,611	(19,120)	(41,426)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	20,402,421	183,214,063	219,115,240

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,391,622,312	2,220,927,654	2,824,908,772
2.	Net investment income	829,705,673	775,563,118	1,086,575,442
3.	Miscellaneous income	282,884,121	298,324,467	389,288,860
4.	Total (Lines 1 to 3)	4,504,212,106	3,294,815,239	4,300,773,074
5.	Benefit and loss related payments	2,751,988,276	2,262,648,078	2,960,470,931
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(640,651,343)	(639,875,057)	(829,714,623)
7.	Commissions, expenses paid and aggregate write-ins for deductions	391,305,791	400,836,993	502,314,442
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (2,587,661) tax on capital gains (losses)	99,506,382	11,000,000	11,000,000
10.	Total (Lines 5 through 9)	2,602,149,106	2,034,610,014	2,644,070,750
11.	Net cash from operations (Line 4 minus Line 10)	1,902,063,000	1,260,205,225	1,656,702,324
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	853,703,928	1,573,224,150	2,998,524,421
	12.2 Stocks	316,561,416	131,000,000	381,570,096
	12.3 Mortgage loans	53,009,756	286,754,474	332,138,322
	12.4 Real estate			
	12.5 Other invested assets	15,850,342	242,809,060	351,592,573
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	205,304,379	270,267,562	235,471,914
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,444,429,821	2,504,055,246	4,299,297,326
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,522,015,771	2,701,455,109	4,182,568,979
	13.2 Stocks	222,867,460	70,389,271	89,350,503
	13.3 Mortgage loans	263,593,198	681,281,956	757,256,497
	13.4 Real estate			
	13.5 Other invested assets	362,236,355	27,619,848	74,038,090
	13.6 Miscellaneous applications	170,391,433	5,728,378	80,612,284
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,541,104,217	3,486,474,562	5,183,826,353
14.	Net increase (or decrease) in contract loans and premium notes	(6,474,674)	(14,570,456)	(19,539,808)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,090,199,722)	(967,848,860)	(864,989,219)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	115,000,000		50,000,000
	16.3 Borrowed funds		(93,000,000)	(93,000,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	463,574,621	200,331,469	199,557,122
	16.5 Dividends to stockholders		100,000,000	100,000,000
	16.6 Other cash provided (applied)	(8,822,729)	(129,891,582)	(105,792,317)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	569,751,892	(122,560,113)	(49,235,195)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	381,615,170	169,796,252	742,477,911
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,141,675,805	2,399,197,894	2,399,197,894
	19.2 End of period (Line 18 plus Line 19.1)	3,523,290,975	2,568,994,146	3,141,675,805

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

20.0001.	Exchanges and transfers of invested assets	44,236,881	82,507,331	218,534,093
20.0002.	Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	704,479,136	677,015,177	897,172,935
20.0003.	Capitalized interest	7,905,250		36,536,007

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	15,381,569	16,544,477	24,332,205
3.	Ordinary individual annuities	3,322,324,295	2,150,081,914	2,727,998,793
4.	Credit life (group and individual)			
5.	Group life insurance	(3,463,424)	(5,146,012)	(1,641,843)
6.	Group annuities	92,100,262	101,960,885	131,818,401
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	19,432	800,627	1,114,615
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,426,362,134	2,264,241,891	2,883,622,171
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,426,362,134	2,264,241,891	2,883,622,171
14.	Deposit-type contracts	475,028,290	183,000,000	183,000,000
15.	Total (Lines 13 and 14)	3,901,390,424	2,447,241,891	3,066,622,171
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO THE FINANCIAL STATEMENTS

NOTES TO THE FINANCIAL STATEMENTS

Note 1: Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

		SSAP #	F/S Page	F/S Line	2023	2022
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 39,991,695	$ 259,288,198
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 39,991,695	$ 259,288,198
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,377,710,852	$2,244,646,585
(6)	State Prescribed Practices that are an increase(decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$2,377,710,852	$2,244,646,585

B. No significant change

C. Accounting Policy

(1) No significant change

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

(3-5) No significant change

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

(7-13) No significant change

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

Note 2: Accounting Changes and Corrections of Errors

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

Note 3: Business Combinations and Goodwill

A. No significant change

B.-D. None

E. No Significant Change

Note 4: Discontinued Operations

None

Note 5: Investments

A. No significant change

B.-C. None

D. Loan-Backed Securities

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

(2) Securities owned by the Company with a recognized OTTI at September 30, 2023 were as follows:

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter (a+b)	$ —	$ —	$ —	$ —
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,650,362	—	626,876	1,023,486
f. Total 2nd Quarter (d+e)	$ 1,650,362	$ —	$ 626,876	$ 1,023,486
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	75,456	—	15,345	60,111
i. Total 3rd Quarter (g+h)	$ 75,456	$ —	$ 15,345	$ 60,111
Annual Aggregate Total (c+f+i+l)		$ —	$ 642,221	

NOTES TO THE FINANCIAL STATEMENTS

(3) Loan-backed securities with a recognized OTTI at September 30, 2023 were as follows:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement when reported
03770-FAC-2	$ 70,948	$ 47,037	$ 23,911	$ 47,037	$ 47,037	06/30/2023
78711-DAA-5	$ 1,579,414	$ 976,449	$ 602,965	$ 976,449	$ 976,449	06/30/2023
03770-FAC-2	$ 75,456	$ 60,111	$ 15,345	$ 60,111	$ 60,111	09/30/2023
Total	XXX	XXX	$ 642,221	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 13,353,568
2. 12 Months or Longer	218,053,495

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

1. Less than 12 Months	$ 671,502,218
2. 12 Months or Longer	2,210,380,879

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) No significant change

(3-7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company opportunistically uses repurchase transactions in conjunction with its liquidity management program to temporarily provide short-term liquidity from time to time as needed and determined by the Company. Using repurchase transactions to meet 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.

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

NOTES TO THE FINANCIAL STATEMENTS

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Open - No Maturity	$ —	$ —	561,000
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	100,561,043	202,221,753	—
5. > 1 Month to 3 Months	150,231,836	265,836,578	424,039,772
6. > 3 Months to 1 Year	277,378,661	209,949,566	348,935,026
7. > 1 Year	—	—	—
b. Ending Balance			
1. Open - No Maturity	$ —	$ —	$ 561,000
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	100,561,043	202,221,753	—
5. > 1 Month to 3 Months	150,231,836	265,836,578	424,039,772
6. > 3 Months to 1 Year	277,378,661	209,949,566	348,935,026
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	$ 590,797,000	$ 754,596,000	$ 899,498,000
b. Ending Balance			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$ 590,797,000	$ 754,596,000	$ 899,498,000

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$ —	$ 286,265,328	$ 487,270,470	$ —
b. Bonds - FV	—	318,879,000	580,619,000	—
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	$ —	$ 286,265,328	$ 487,270,470	$ —
q. Total Assets - FV	$ —	$ 318,879,000	$ 580,619,000	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

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

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	617,797,000	799,596,000	1,024,498,000
b. Ending Balance			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	615,797,000	799,596,000	1,024,498,000

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	443,879,000	580,619,000	—
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)	$ —	$ 443,879,000	$ 580,619,000	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ 600,000
b. 30 Days or Less	413,743,000
c. 31 to 90 Days	307,565,000
d. > 90 Days	302,590,000

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

	FIRST QUARTER	SECOND QUARTER	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	55,652,726	148,329,660	—
5. > 1 Month to 3 Months	387,774,938	314,200,000	275,000,000
6. > 3 Months to 1 Year	837,529,660	629,177,664	1,032,707,323
7. > 1 Year	—	—	—

NOTES TO THE FINANCIAL STATEMENTS

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	55,652,726	148,329,660	—
5. > 1 Month to 3 Months	387,774,938	314,220,000	275,000,000
6. > 3 Months to 1 Year	837,529,660	629,177,664	1,032,707,323
7. > 1 Year	—	—	—

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

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount	$ 1,648,572,262	$ 1,400,264,362	$ 1,323,588,999
b. Ending Balance	1,648,572,262	1,400,264,362	1,323,588,999

(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	$1,323,588,999	$ —	$ —	$ —
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)	$1,323,588,999	$ —	$ —	$ —

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	$ —	$ —	$ 10,206,271
2. Securities (FV)	1,648,572,262	1,400,264,362	1,323,588,999
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1. Cash	$ —	$ —	$ 10,206,271
2. Securities (FV)	1,648,572,262	1,400,264,362	1,323,588,999
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

H.-J. None

K.-L. No significant change

M.-N. None

O. No significant change

P. None

Q. No significant change

R. None

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

A No significant changes

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

Note 7: Investment Income

No significant change

Note 8: Derivative Instruments

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

(1-7) No significant change

(8) None

B. None

Note 9: Income Taxes

No significant change

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

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

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

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

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

– In February 2023, the Company contributed $3,000,000 in cash to DLAC.

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

On July 1, 2023, the Company closed its previously announced sale of Delaware Life Insurance Company of New York ("DLNY"), formerly a wholly-owned subsidiary of the Company, to Nassau Life Insurance Company ("NFG"). The Company received $184,858,714 in cash and recognized a realized gain of $28,080,851 on the sale of DLNY. After reversal of accumulated unrealized gains on the Company's investment in DLNY, the net increase to surplus as a result of the sale was $18,525,334.

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

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

The Company has a reciprocal demand loan agreement with DLIH 2016-1. During the nine months ended September 30, 2023, DLIH 2016-1 made draws relating to this agreement totaling $80,000,000, and subsequently repaid the full amount owed to the Company. Additionally, the Company made draws relating to this agreement totaling $59,000,000 and subsequently repaid the full amount owed to DLIH 2016-1. As of September 30, 2023, there was no amount due to or owed by the Company related to this agreement.

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

In August 2023, Clear Spring Health Insurance Company ("CSHIC"), an affiliate, borrowed $20,000,000 from the Company in the form of a demand promissory note. The full amount of the borrowing was subsequently repaid by CSHIC in September 2023, and there was no outstanding balance as of September 30, 2023.

In September 2023, the Company purchased securities at fair market value from CSLAC for $89,598,656.

C.- D. No significant change

E. No significant change other than the following:

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

F.- G. No significant change

H.- K. None

L.- O. No significant change

Note 11: Debt

A. No significant change

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $1,609,003,955 as of September 30, 2023. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	7,500	7,500	—
(c) Activity Stock	71,452,500	71,452,500	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 71,460,000	$ 71,460,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,609,003,955	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	45,085,000	45,085,000	—
(d) Excess Stock	1,000	1,000	—
(e) Aggregate Total (a+b+c+d)	$ 50,086,000	$ 50,086,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,158,585,456	XXX	XXX

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,912,782,933	$ 2,085,707,012	$ 1,588,000,000
2. Current Year General Account Total Collateral Pledged	1,912,782,933	2,085,707,012	1,588,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,354,090,814	1,496,903,690	1,113,000,000

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

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

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

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 1,933,246,332	$2,085,707,012	$ 1,588,000,000
2. Current Year General Account Maximum Collateral Pledged	1,933,246,332	2,085,707,012	1,588,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,354,090,814	1,496,903,690	1,113,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,588,000,000	1,588,000,000	—	1,518,551,374
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,588,000,000	$ 1,588,000,000	$ —	$ 1,518,551,374
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,113,000,000	1,113,000,000	—	1,046,812,350
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,113,000,000	$ 1,113,000,000	$ —	$ 1,046,812,350

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

A - D. None

E. No significant change

F. - G. None

H. No significant change

I. None

NOTES TO THE FINANCIAL STATEMENTS

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

A.-J. No significant change

K. Effective April 28, 2023, June 30, 2023, and September 29, 2023, Group 1001 Finance Company, LLC ("Group 1001 Finance"), a related party, purchased $55,000,000, $50,000,000, and $50,000,000, respectively, of interests in the Company's surplus notes previously held by Security Benefit Life Insurance Company. On August 21, 2023, Group 1001 Finance sold $25,000,000 of its previously purchased interests to various unaffiliated entities. As of September 30, 2023, the interest holders and the outstanding note balances were as follows:

Item Number 1000		
The Lange Dispositive Trust	$	20,712,683
Item Number 1001		
Group 1001 Finance, LLC	$	85,500,000
Item Number 1002		
Group 1001 Finance, LLC	$	14,500,000
Security Benefit Life Insurance Company		10,087,000
Total	$	24,587,000
Item Number 1003		
Security Benefit Life Insurance Company	$	24,612,000
Item Number 2000		
Group 1001 Finance, LLC	$	52,301,000
Horace Mann Life Insurance Company		9,700,000
Gleaner Life Insurance Society		1,750,000
Puritan Life Insurance Company of America		1,000,000
Physicians Mutual Insurance Company		3,500,000
Investors Heritage Life Insurance Company		5,200,000
Capital Avenue Reinsurance LLC		2,500,000
Reliance Standard Life Insurance Company		250,000
HMO Louisiana Inc.		100,000
Louisiana Health Service & Indemnity Company		500,000
Factory Mutual Insurance Company		500,000
Total	$	77,301,000
Item Number 3000		
North American Company for Life and Health Insurance	$	50,000,000
Midland National Life Insurance Company		100,000,000
Total	$	150,000,000
Item Number 4000		
Group 1001 Finance, LLC	$	7,500,000

No other significant changes

L.-M. No significant change

Note 14: Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

B. No significant change

C.-D. None

E.-F. No significant change

Note 15: Leases

A. No significant change

B. None

NOTES TO THE FINANCIAL STATEMENTS

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

No significant change

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

A. None

B. Transfer and Servicing of Financial Assets

(1) No significant change

(2-4) None

(5) No significant change

(6) None

(7) No significant change

C. None

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, 2023:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Preferred stock					
Industrial and miscellaneous - unaffiliated	$ —	$ 41,240,939	$ —	$ —	$ 41,240,939
Parent, Subsidiaries and Affiliates	—	237,265,770	—	—	237,265,770
Common stock (b)					
Industrial and miscellaneous - unaffiliated	15,804,604	1,000,000	10,365,577	—	27,170,181
Bonds - Unaffiliated					
Hybrid securities	—	2,698,479	—	—	2,698,479
Industrial and miscellaneous	—	3,919,671	8,454,588	—	12,374,259
Other Invested Assets					
Industrial and miscellaneous - unaffiliated	—	14,356,928	27,863,355	—	42,220,283
Derivative Assets					
Interest Rate contracts	814,689,095	—	—	—	814,689,095
Equity contracts	3,729,800	—	—	—	3,729,800
FX contracts	—	—	2,123,015	—	2,123,015
Separate Accounts assets (a)	10,691,774,929	4,543,138,154	298,993,521	124,884,464	15,658,791,068
Total assets at fair value	$ 11,525,998,428	$ 4,843,619,941	$347,800,056	$ 124,884,464	$ 16,842,302,889
b. Liabilities at fair value					
Derivative Liabilities					
Interest Rate contracts	$ 681,665,986	$ —	$ —	$ —	$ 681,665,986
Equity contracts	810	—	—	—	810
FX contracts	—	—	133,900	—	133,900
Total liabilities at fair value	$ 681,666,796	$ —	$ 133,900	$ —	$ 681,800,696

(a) Separate account invested assets are typically carried at fair value. In instances where market risk is guaranteed by the Company, the bonds and preferred stocks are carried at amortized cost based on their respective NAIC rating. Separate account assets exclude $1,478,523,844 of investment income and receivables due at September 30, 2023. Separate account liabilities include derivative liabilities carried at fair value.

NOTES TO THE FINANCIAL STATEMENTS

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

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

	Balance as of 7/1/2023	Transfers Into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 9/30/2023
a. Assets:										
Common stock - Unaffiliated	$ 22,993,246	$ —	$(12,530,870)	$ 178,518	$ (14,619)	$ —	$ —	$ (260,698)	$ —	$ 10,365,577
Bonds - Industrial and miscellaneous - Unaffiliated	11,702,645	—	—	(174,172)	(70,444)	—	—	(3,003,441)	—	8,454,588
Other Invested Assets	27,603,210	113,563	—	—	146,582	—	—	—	—	27,863,355
Derivatives - FX contracts	265,508	—	—	1,739,902	1,857,507	—	—	—	(1,739,902)	2,123,015
Separate Accounts assets	282,812,056	61,766	(4,033,891)	8,730	5,185,169	47,628,470	—	(32,667,337)	(1,442)	298,993,521
Total Assets	$345,376,665	$ 175,329	$(16,564,761)	$ 1,752,978	$ 7,104,195	$47,628,470	$ —	$ (35,931,476)	$ (1,741,344)	$ 347,800,056
b. Liabilities:										
Derivatives - FX Contracts	$ 529,174	$ —	$ —	$ 1,580,035	$ (395,274)	$ —	$ —	$ —	$ (1,580,035)	$ 133,900
Total Liabilities	$ 529,174	$ —	$ —	$ 1,580,035	$ (395,274)	$ —	$ —	$ —	$ (1,580,035)	$ 133,900

(3) The Company's policy is to recognize transfers between levels of the fair value hierarchy at the end 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 2023.

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

B. Presentation of Fair Value Information

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

NOTES TO THE FINANCIAL STATEMENTS

C. Aggregate Fair Value of all Financial Instruments

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Assets:							
Cash, cash equivalents and short-term investments	$ 3,521,558,662	$ 3,523,290,975	$ 1,232,485,640	$2,289,073,022	$ —	$ —	$ —
Bonds	14,556,356,237	16,006,283,480	1,498,984	14,359,510,012	195,347,241	—	—
Preferred stocks	1,085,497,845	1,165,727,921	—	1,085,497,845	—	—	—
Common stocks (a)	158,201,759	158,201,759	15,804,603	117,393,802	25,003,354	—	—
Mortgages	1,489,112,558	1,604,061,791	—	1,489,112,558	—	—	—
Derivatives – swaps and forwards	834,913,953	822,455,492	832,790,938	—	2,123,015	—	—
Derivatives - futures	6,351,470	6,351,470	6,351,470	—	—	—	—
Contract loans	323,036,160	347,178,711	—	—	323,036,160	—	—
Other invested assets (a)	813,911,218	842,325,095	—	766,383,644	47,527,574	—	—
Separate Account assets	15,886,661,846	15,921,812,319	10,689,589,197	4,773,194,078	298,994,107	124,884,464	—
Liabilities:							
Contract holder deposit funds and other policyholder liabilities	$ 1,937,551,280	$ 2,026,535,137	$ —	$ —	$ 1,937,551,280	$ —	$ —
Derivatives – swaps and forwards	682,946,119	686,609,991	682,812,219	—	133,900	—	—
Derivatives- Futures	232,837	232,837	232,837	—	—	—	—
Separate Account liabilities	328,610,214	328,610,214	—	—	328,610,214	—	—

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $32,859,794 and $725,802,057 as of September 30, 2023, respectively.

D. Not Practical to Estimate Fair Value: None

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $124,884,464 at September 30, 2023 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter ("OTC") market. As of September 30, 2023, there were no unfunded commitments. The investments have liquidity restrictions consisting of notice periods (typically 60 days), redemption schedules (typically quarterly), and hold backs (typically 3% of the investment is held back until the next annual audit is completed). The redemption period may be extended if there is a delay in liquidating underlying holdings within an investment. The investments are within the policyholders' separate accounts so any fluctuation in NAV will result in a corresponding change in the policyholder reserve liability and therefore will have no impact on income.

Note 21: Other Items

A.-B. None

C. No significant change other than the following:

As of September 30, 2023, the Company had $798,872 of net negative (disallowed) interest maintenance reserve ("IMR"), all of which was related to the non-insulated separate accounts and was reported as an asset within the Company's non-insulated separate accounts. 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 $2,217,172,697. The admitted net negative (disallowed) IMR represented 0.04% of adjusted capital and surplus.

Fixed income investments generating IMR losses comply with the Company's documented investment and liability management policies. IMR losses for fixed income related derivatives are accounted for in accordance with prudent and documented risk management procedures, in accordance with the Company's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination. 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 14, 2023 for the Quarterly Statement dated September 30, 2023. There have been no Type I or Type II events identified subsequent to the close of the books and accounts for this statement that have a material effect on the financial condition of the Company.

NOTES TO THE FINANCIAL STATEMENTS

Note 23: Reinsurance

A.-B. No significant change

C.-G. None

H. No significant change

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

A.-D. No significant change

E. None

Note 25: Change in Incurred Losses and Loss Adjustment Expenses

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

The payable for claims unpaid, net of health care receivables, as of December 31, 2022, was $83,913. As of September 30, 2023, $102,711 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 $9,607 as of September 30, 2023, as a result of re-estimation of unpaid claims. Therefore, there has been $28,405 of unfavorable development on prior years during 2023. Original estimates are increased or decreased as additional information becomes known regarding claim development experience. The Company incurred claims adjustment expenses of $0 and $80,449 for the nine months ended September 30, 2023 and for the year ended December 31, 2022, respectively.

Note 26: Intercompany Pooling Arrangements

None

Note 27: Structured Settlements

None

Note 28: Health Care Receivables

A. No significant change

B. None

Note 29: Participating Policies

None

Note 30: Premium Deficiency Reserves

No significant change

Note 31: Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

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

A. No significant change

B. None

C.-D. No significant change

Note 34: Premiums and Annuity Considerations Deferred and Uncollected

None

NOTES TO THE FINANCIAL STATEMENTS

Note 35: Separate Accounts

No significant change

Note 36: Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

4.2 If yes, provide the name of 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. 12/31/2019

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

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

6.4 By what department or departments?
Delaware Department of Insurance .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] 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: $ 57,502,795

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 343,021,000	$ 343,021,000
14.22	Preferred Stock	$ 243,199,365	$ 237,265,770
14.23	Common Stock	$ 169,831,135	$ 32,859,794
14.24	Short-Term Investments	$ 536,029,900	$ 445,332,500
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 368,882,677	$ 511,387,279
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,660,964,077	$ 1,569,866,343
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
Sun Life Institutional Investments (U.S.), LLC	U
Guggenheim Partners Investment Management, LLC	U
Milliman Financial Risk Management, LLC	U
Andrew Kenney, Chief Investment Officer	I
Insight North America, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109684	Sun Life Institutional Investments (U.S.), LLC	5493001YL0M8HWNPEN55	SEC	NO
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Not registered	NO
145995	Insight North America, LLC	213800YYX7MQCCEN9439	SEC	NO

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

18.2 If no, list exceptions:

....

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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 166,374,790
1.13 Commercial Mortgages	$ 1,428,717,754
1.14 Total Mortgages in Good Standing	$ 1,595,092,544
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	$ 7,137,025
1.33 Commercial Mortgages	$ 1,832,222
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 8,969,247
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,604,061,791
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

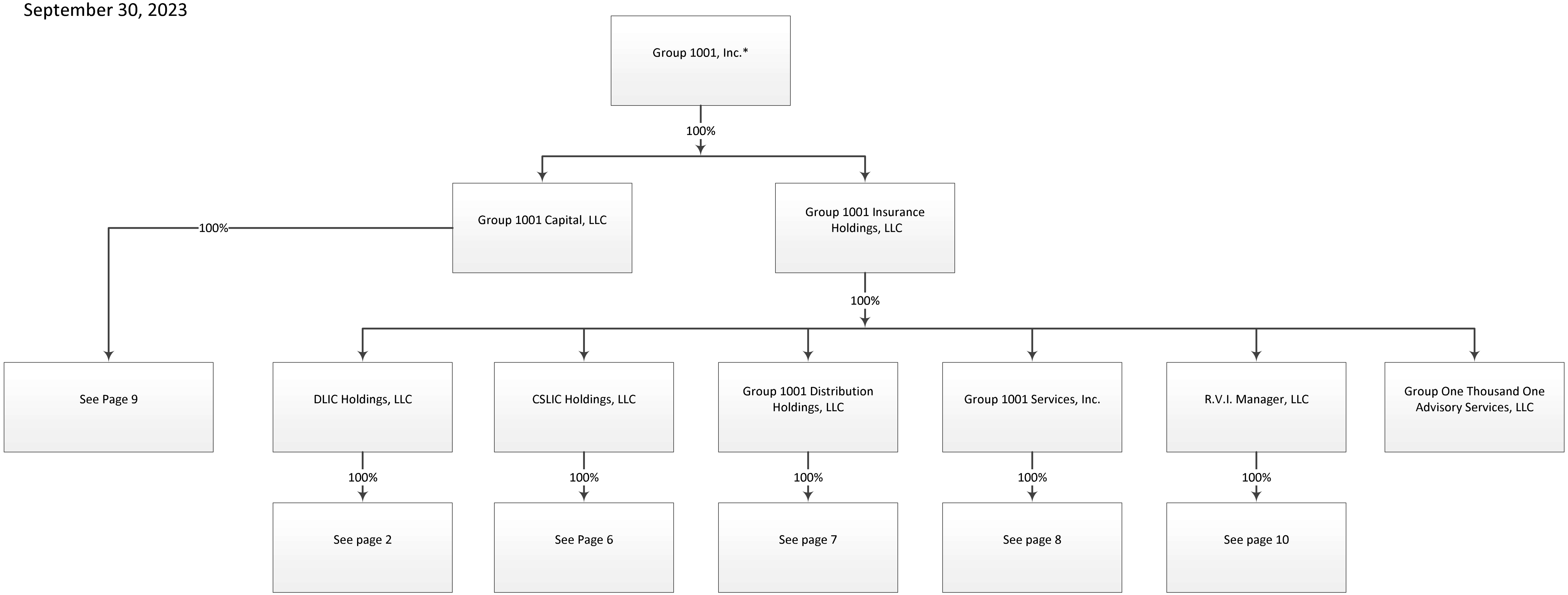
Current Year To Date - Allocated by States and Territories

			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	64,878	38,212,326			38,277,204	
2.	Alaska AK	L	1,722	4,020,174			4,021,896	
3.	Arizona AZ	L	207,673	50,359,435			50,567,108	
4.	Arkansas AR	L	542	22,215,415			22,215,957	
5.	California CA	L	2,814,811	261,815,203			264,630,014	
6.	Colorado CO	L	43,484	21,888,857	14,776		21,947,117	
7.	Connecticut CT	L	1,457,263	126,320,123			127,777,386	
8.	Delaware DE	L	(576,968)	29,550,407			28,973,439	
9.	District of Columbia DC	L	2,191	1,245,812			1,248,003	
10.	Florida FL	L	698,725	428,612,493			429,311,218	
11.	Georgia GA	L	174,366	56,360,159			56,534,525	
12.	Hawaii HI	L	244,404	36,064,491			36,308,895	
13.	Idaho ID	L	111,863	12,677,686			12,789,549	
14.	Illinois IL	L	713,855	73,425,571			74,139,426	6,145
15.	Indiana IN	L	144,157	54,088,525			54,232,682	475,022,145
16.	Iowa IA	L	38,481	33,055,386			33,093,867	
17.	Kansas KS	L	81,799	14,809,918			14,891,717	
18.	Kentucky KY	L	23,377	48,794,555			48,817,932	
19.	Louisiana LA	L	46,762	72,300,737			72,347,499	
20.	Maine ME	L	15,301	12,675,253			12,690,554	
21.	Maryland MD	L	207,316	64,083,799			64,291,115	
22.	Massachusetts MA	L	485,596	126,235,012			126,720,608	
23.	Michigan MI	L	975,347	141,348,080			142,323,427	
24.	Minnesota MN	L	2,559,766	43,334,757			45,894,523	
25.	Mississippi MS	L	4,588	23,883,541			23,888,129	
26.	Missouri MO	L	46,131	80,934,577			80,980,708	
27.	Montana MT	L	5,936	2,877,224			2,883,160	
28.	Nebraska NE	L	9,523	11,168,679			11,178,202	
29.	Nevada NV	L	105,650	17,297,119			17,402,769	
30.	New Hampshire NH	L	20,905	45,928,669			45,949,574	
31.	New Jersey NJ	L	190,979	175,122,111			175,313,090	
32.	New Mexico NM	L	56,450	4,562,080			4,618,530	
33.	New York NY	N	5,666	1,527,002			1,532,668	
34.	North Carolina NC	L	334,588	240,562,858	1,876		240,899,322	
35.	North Dakota ND	L	6,371	5,236,881			5,243,252	
36.	Ohio OH	L	174,352	120,089,598			120,263,950	
37.	Oklahoma OK	L	6,004	12,144,606			12,150,610	
38.	Oregon OR	L	48,362	37,053,150			37,101,512	
39.	Pennsylvania PA	L	268,542	209,130,795			209,399,337	
40.	Rhode Island RI	L	2,155	16,107,719			16,109,874	
41.	South Carolina SC	L	60,900	86,905,211			86,966,111	
42.	South Dakota SD	L	53,938	11,099,172			11,153,110	
43.	Tennessee TN	L	234,518	166,842,714			167,077,232	
44.	Texas TX	L	1,208,240	114,508,773			115,717,013	
45.	Utah UT	L	90,357	15,780,723			15,871,080	
46.	Vermont VT	L	185	8,279,992			8,280,177	
47.	Virginia VA	L	708,039	95,729,380	2,780		96,440,199	
48.	Washington WA	L	420,170	42,243,280			42,663,450	
49.	West Virginia WV	L	851	20,580,027			20,580,878	
50.	Wisconsin WI	L	250,770	71,783,277			72,034,047	
51.	Wyoming WY	L	1,453	3,382,971			3,384,424	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L	35,923	12,688			48,611	
55.	U.S. Virgin Islands VI	L						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Aliens OT	XXX	1,936	155,563			157,499	
59.	Subtotal	XXX	14,890,193	3,414,424,554	19,432		3,429,334,179	475,028,290
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	14,890,193	3,414,424,554	19,432		3,429,334,179	475,028,290
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	14,890,193	3,414,424,554	19,432		3,429,334,179	475,028,290
98.	Less Reinsurance Ceded	XXX	56,577,823	217,393,518			273,971,341	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(41,687,630)	3,197,031,036	19,432		3,155,362,838	475,028,290
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,936	155,563			157,499	
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	1,936	155,563			157,499	
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:

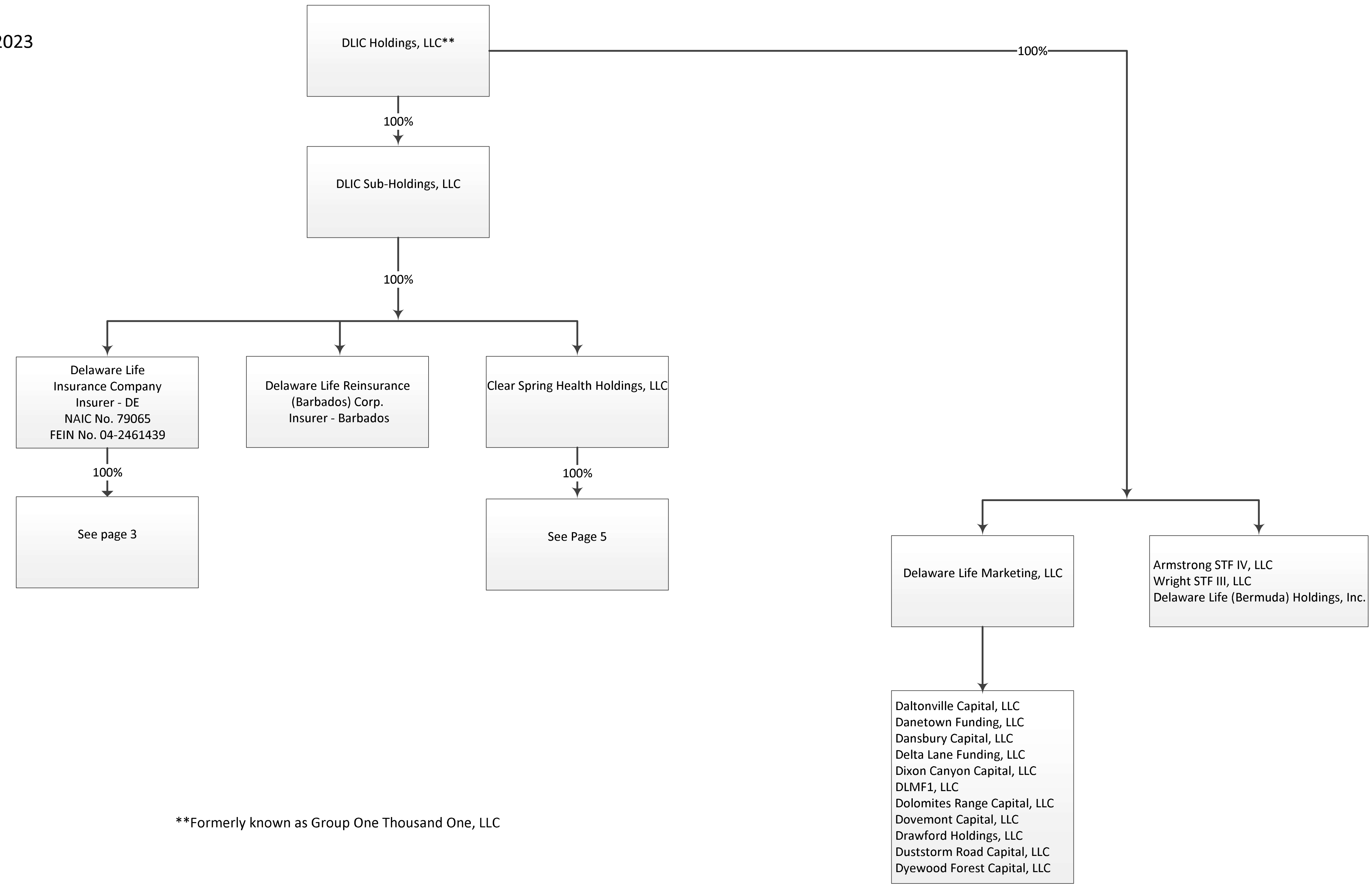
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above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

Group 1001
Group No. 4794
September 30, 2023



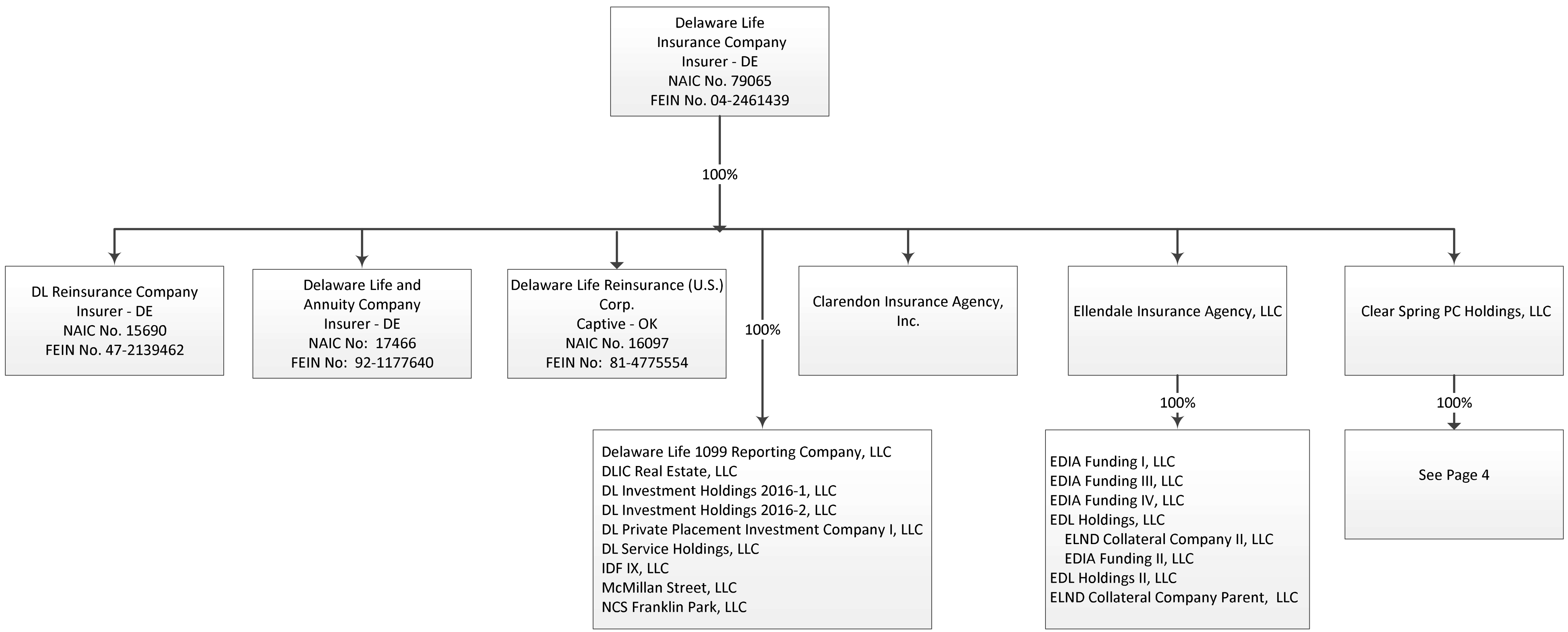
Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. Group 1001, Inc. (“G1001”) is a subsidiary of the following intermediate holding companies: TWG Financial Holdings, LLC (f.k.a. Delaware Life Holdings Parent, LLC) (“TWGFH”), TWG Global 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 in 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, TWGFH holds 91.89% of the voting membership interests in G1001.

Group 1001
Group No. 4794
September 30, 2023

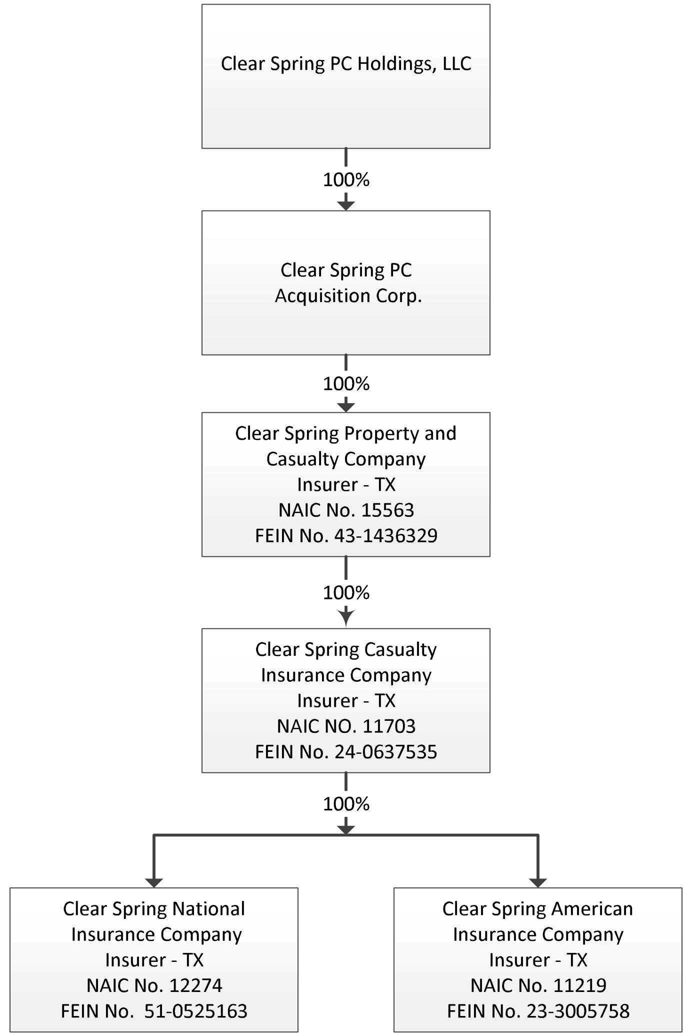


**Formerly known as Group One Thousand One, LLC

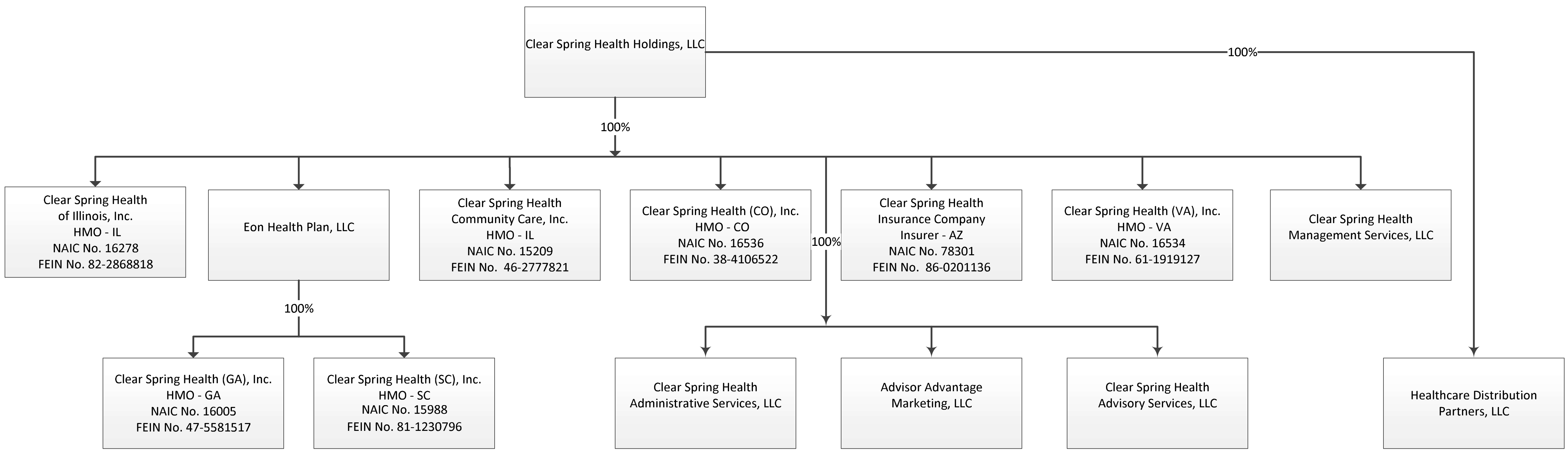
Group 1001
Group No. 4794
September 30, 2023



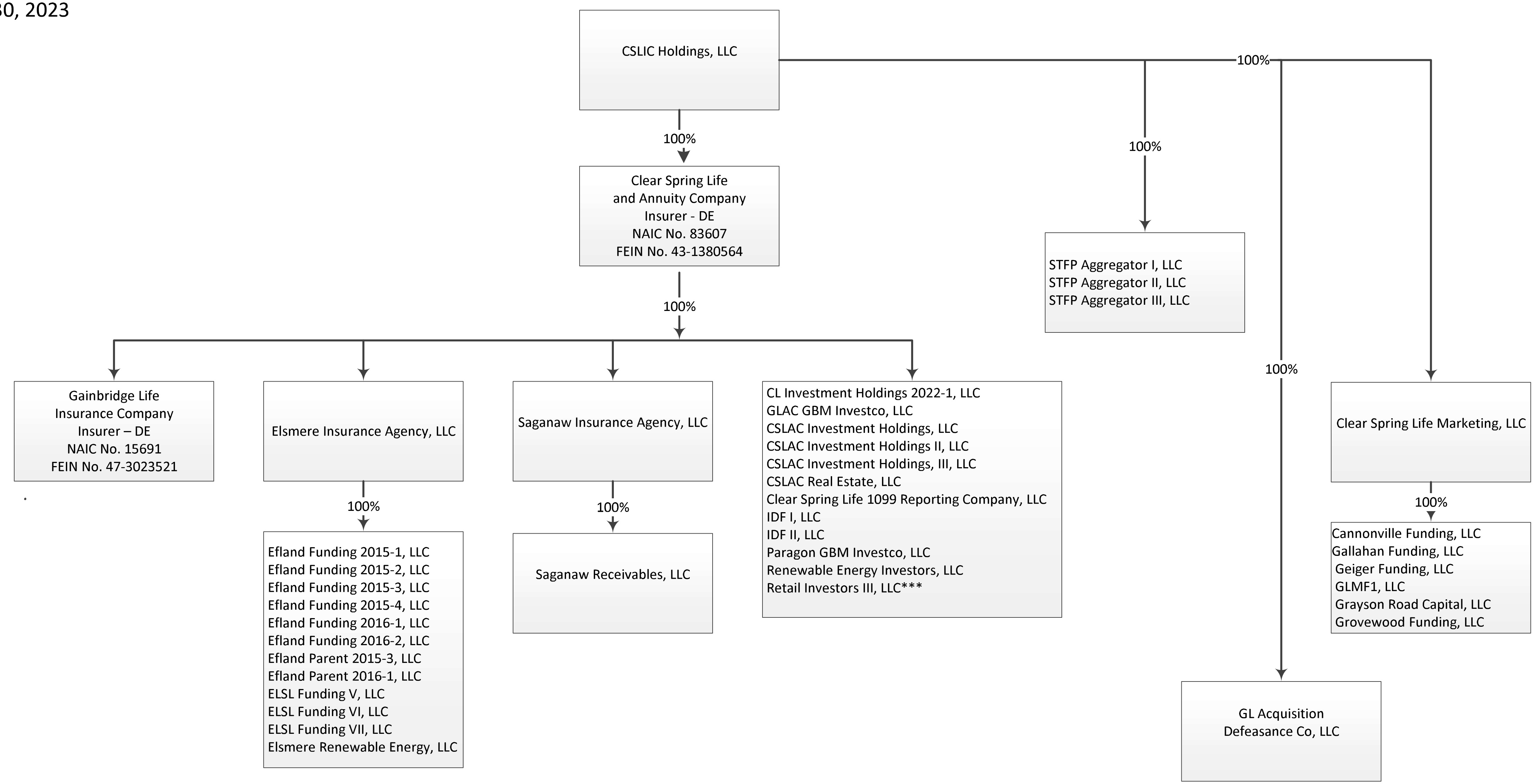
Group 1001
Group No. 4794
September 30, 2023



Group 1001
Group No. 4794
September 30, 2023

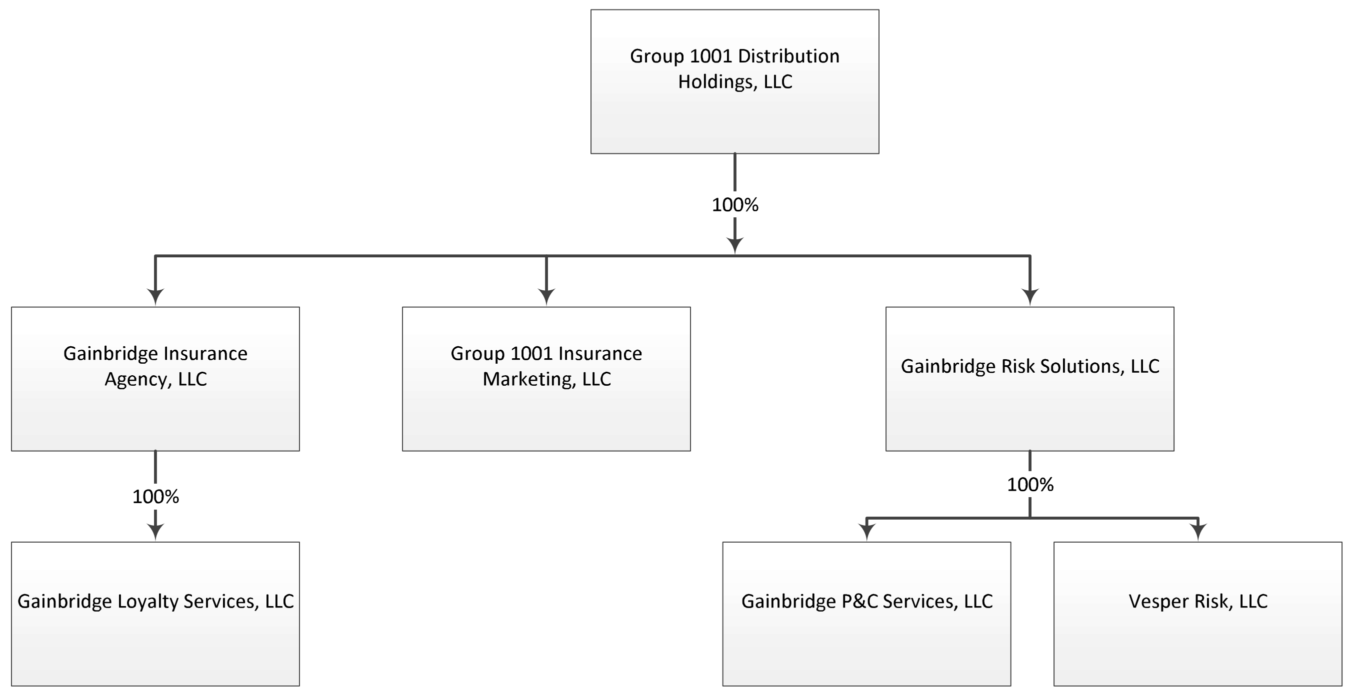


Group 1001
Group No. 4794
September 30, 2023

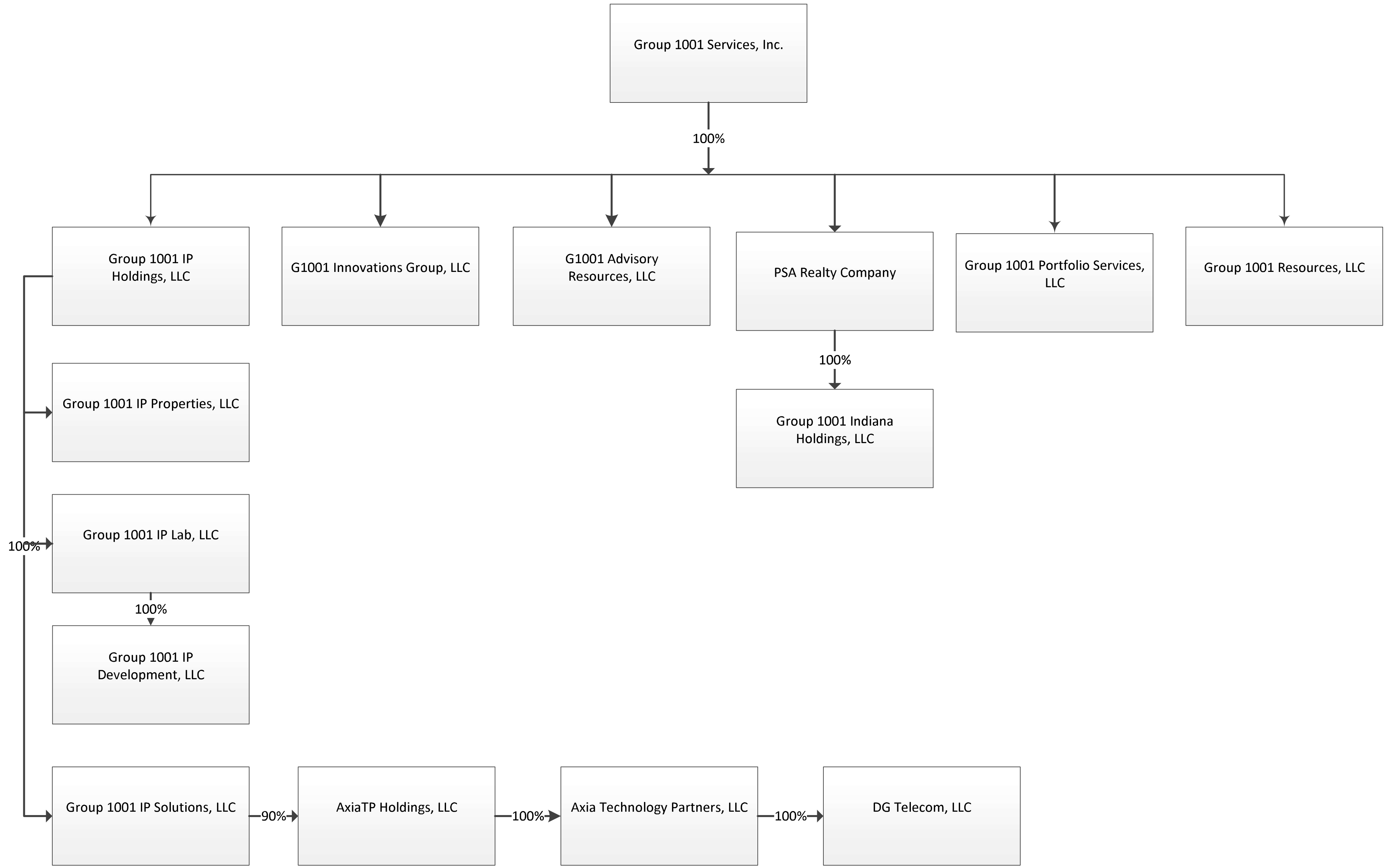


***Owns a portfolio of 37 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

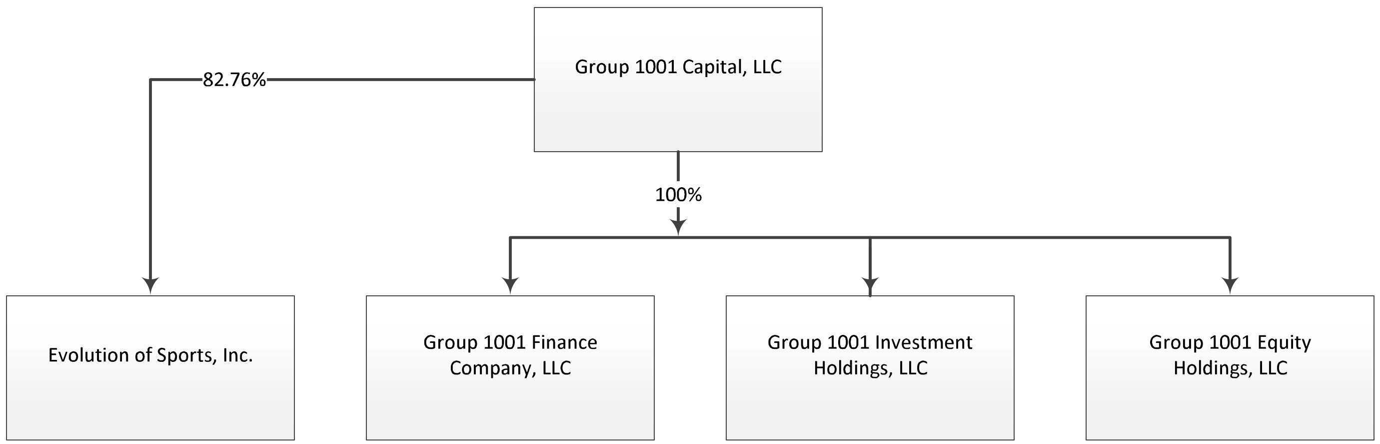
Group 1001
Group No. 4794
September 30, 2023



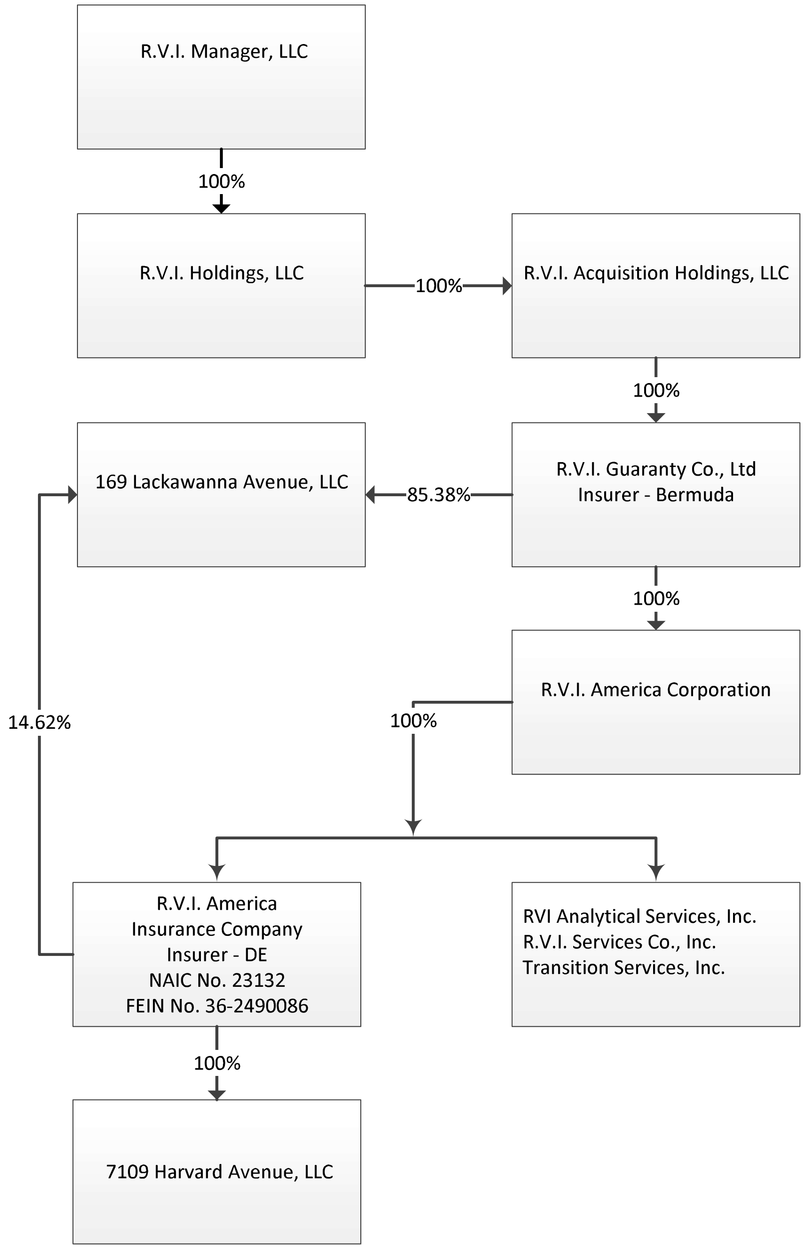
Group 1001
Group No. 4794
September 30, 2023



Group 1001
Group No. 4794
September 30, 2023



Group 1001
Group No. 4794
September 30, 2023



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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4794	Group 1001	00000					DLMF1, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dolomites Range Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dovemont Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Drawford Holdings, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Duststorm Road Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dyewood Forest Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	98-0608562				Delaware Life Reinsurance (Barbados) Corp.	BRB	IA	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16097	81-4775554				Delaware Life Reinsurance (U.S.) Corp.	OK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	YES	
4794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Real Estate, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					McMillan Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding I, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding IV, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company Parent, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	TX	DS	Clear Spring PC Acquisition Corp.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11703	24-0637535				Clear Spring Casualty Insurance Company	TX	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	TX	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	TX	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	

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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	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GL Acquisition Defeasance Co, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Cannonville Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gallahan Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Geiger Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLMF1, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Saganaw Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Saganaw Receivables, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding, VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Real Estate, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	

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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					NE Lewiston 820, 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					NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					NC Naperville 623, 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					SE Union City 1247, 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 Kansas City 1250, 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					TLEXP St. Peters 1200, 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 Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Katy 916, 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 Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Normal 1378, 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 Porter 1414, 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					JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JLSB For Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Stonebriar JL Henrietta 1273, 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		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 Delaware Life Holdings Parent II, LLC
5	Health Maintenance Organization
6	Non-Voting, Economic Interest 100%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	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 3 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 3 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 3 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 3 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 3 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	5,199,493	5,199,493		
2505. Amounts due from agents	71,071	38,684	32,387	114,331
2506.				
2507.				
2597. Summary of remaining write-ins for Line 25 from overflow page	5,270,564	5,238,177	32,387	114,331

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	10,857,999	11,771,705
2505. Surplus note interest due and accrued	10,193,518	2,668,299
2506. Mortgage commitment fees	840,965	1,056,220
2507. Reinsurance adjustment		612,611
2597. Summary of remaining write-ins for Line 25 from overflow page	21,892,482	16,108,835

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,390,277,437	962,916,230
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	184,677,675	657,021,059
2.2 Additional investment made after acquisition	78,915,523	100,757,299
3. Capitalized deferred interest and other	4,786,218	2,219,672
4. Accrual of discount	1,335,528	492,458
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(90,873)	(396,731)
7. Deduct amounts received on disposals	53,009,756	332,138,322
8. Deduct amortization of premium and mortgage interest points and commitment fees	369,961	594,228
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,606,521,791	1,390,277,437
12. Total valuation allowance	(2,460,000)	(2,460,000)
13. Subtotal (Line 11 plus Line 12)	1,604,061,791	1,387,817,437
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,604,061,791	1,387,817,437

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,251,866,323	1,584,919,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	362,236,355	104,710,952
2.2 Additional investment made after acquisition		5,016,000
3. Capitalized deferred interest and other		
4. Accrual of discount	2,658	240,384
5. Unrealized valuation increase (decrease)	10,655,766	(99,914,913)
6. Total gain (loss) on disposals	207,951	10,642,606
7. Deduct amounts received on disposals	15,850,342	352,957,189
8. Deduct amortization of premium and depreciation	126,096	195,601
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized	23,504,216	595,319
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,585,488,399	1,251,866,323
12. Deduct total nonadmitted amounts	17,361,247	17,023,640
13. Statement value at end of current period (Line 11 minus Line 12)	1,568,127,152	1,234,842,683

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,750,130,115	14,984,492,537
2. Cost of bonds and stocks acquired	2,797,025,358	4,490,778,854
3. Accrual of discount	36,449,403	29,927,241
4. Unrealized valuation increase (decrease)	(1,440,296)	(109,668,416)
5. Total gain (loss) on disposals	23,277,905	(4,379,320)
6. Deduct consideration for bonds and stocks disposed of	1,214,502,283	3,597,408,762
7. Deduct amortization of premium	20,183,111	26,932,353
8. Total foreign exchange change in book/adjusted carrying value	606,728	(10,232,495)
9. Deduct current year's other than temporary impairment recognized	8,290,930	6,591,939
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	65	144,768
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,363,072,954	15,750,130,115
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	17,363,072,954	15,750,130,115

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,498,407,657	702,241,633	574,096,639	(443,363)	6,090,298,182	6,498,407,657	6,626,109,288	5,546,533,094
2. NAIC 2 (a)	8,996,449,716	364,024,926	147,457,674	(11,975,163)	8,978,345,748	8,996,449,716	9,201,041,805	8,302,385,656
3. NAIC 3 (a)	401,432,190	12,774,989	1,332,376	19,552,264	397,781,347	401,432,190	432,427,067	476,653,900
4. NAIC 4 (a)	115,129,181	3,482,661	10,441,994	1,087,856	108,341,012	115,129,181	109,257,704	104,762,196
5. NAIC 5 (a)	16,942,964	250,245	531,940	818,027	17,101,129	16,942,964	17,479,296	21,226,859
6. NAIC 6 (a)	983,742	3,450,673		(381,599)	990,831	983,742	4,052,816	994,739
7. Total Bonds	16,029,345,450	1,086,225,127	733,860,623	8,658,022	15,592,858,249	16,029,345,450	16,390,367,976	14,452,556,444
PREFERRED STOCK								
8. NAIC 1	859,690,438		(420,751)	7,010,018	854,192,512	859,690,438	867,121,207	832,837,997
9. NAIC 2	163,620,144	31,047,396	125,214,962	(8,128,194)	43,969,065	163,620,144	61,324,384	45,353,879
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	243,696,615			(6,430,845)	247,763,865	243,696,615	237,265,770	243,199,365
13. NAIC 6	19,484			(2,924)		19,484	16,560	
14. Total Preferred Stock	1,267,026,681	31,047,396	124,794,211	(7,551,945)	1,145,925,442	1,267,026,681	1,165,727,921	1,121,391,241
15. Total Bonds and Preferred Stock	17,296,372,131	1,117,272,523	858,654,834	1,106,077	16,738,783,691	17,296,372,131	17,556,095,897	15,573,947,685

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 384,084,495 ; 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	2,203,272,267	XXX	2,199,025,685	4,286,937	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,047,232,584	1,643,619,639
2.	Cost of short-term investments acquired	3,076,846,769	3,180,563,659
3.	Accrual of discount	11,867,749	778,536
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(6,058)	
6.	Deduct consideration received on disposals	2,932,668,777	2,777,729,250
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,203,272,267	2,047,232,584
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,203,272,267	2,047,232,584

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	147,013,764
2.	Cost Paid/(Consideration Received) on additions	2,698,750
3.	Unrealized Valuation increase/(decrease)	(14,645,418)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(8,162,390)
6.	Considerations received/(paid) on terminations	(3,798,640)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	5,142,156
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	135,845,502
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	135,845,502

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				3,735,604
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				34,590,499
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	(8,252,527)			
	3.14 Section 1, Column 18, prior year	23,954,945	(32,207,472)	(32,207,472)	
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	(8,252,527)			
	3.24 Section 1, Column 19, prior year plus	23,954,945			
	3.25 SSAP No. 108 adjustments		(32,207,472)	(32,207,472)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(178,505,775)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(210,713,246)			
	4.23 SSAP No. 108 adjustments		(210,713,246)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				32,207,471
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)				6,118,632
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				6,118,632

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	19,843,274	16,296,099	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,822,613	4,475,423	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2BFE	18,020,661	11,820,676
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	15,002,616	13,609,400	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,431,644	3,515,399	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,570,972	10,094,001
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,772,288	6,044,816	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	609,941	1,497,710	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,162,347	4,547,106
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,824,121	5,083,694	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	538,682	1,322,734	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,285,439	3,760,961
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	4,010,701	3,439,444	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	298,184	732,190	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2BFE	3,712,516	2,707,253
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,986,093	1,926,525	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	165,530	450,084	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,563	1,476,441
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,279,802	9,144,144	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	879,092	2,390,298	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,400,710	6,753,845
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,217,169	8,937,109	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	664,395	1,806,526	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,552,774	7,130,583
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,399,764	3,097,441	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	285,079	775,145	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,114,685	2,322,296
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	120,610	107,989	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	9,287	25,252	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,323	82,737
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,912,830	5,388,253	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	588,140	1,406,750	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,324,690	3,981,503
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,660,276	1,509,531	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	159,622	381,795	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,500,654	1,127,737
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,131,422	7,267,922	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	812,842	1,944,207	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,318,580	5,323,715
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	90,835	87,689	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(6,715)	(1,835)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	97,550	89,524
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	91,394	91,808	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(6,715)	(1,835)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	98,109	93,643
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,517,207	8,372,061	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(618,088)	(168,953)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2CFE	9,135,295	8,541,015
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,479,850	9,359,716	05/15/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(681,676)	(186,335)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,161,526	9,546,051
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,580,057	4,088,307	08/01/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(275,302)	(75,254)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,855,359	4,163,561
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	223,417	199,430	09/27/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(13,429)	(3,671)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	236,847	203,101
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,311,856	9,205,760	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(671,470)	(183,545)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,983,326	9,389,305

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	4,829,167	4,310,672	06/03/2020	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(290,276)	(79,347)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,119,443	4,390,018
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	973,622	986,663	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(67,147)	(18,355)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,040,769	1,005,018
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	180,083	182,150	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(13,429)	(3,671)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	193,512	185,821
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	15,410,710	15,725,225	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(1,155,800)	(315,937)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,566,511	16,041,161
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	3,939,416	3,880,787	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(290,276)	(79,347)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,229,692	3,960,134
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,845,809	3,884,287	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(283,696)	(77,548)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,129,505	3,961,834
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,263,090	8,357,068	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(604,323)	(165,191)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,867,412	8,522,258
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	180,805	179,850	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(13,429)	(3,671)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	194,235	183,521
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	678,367	674,361	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(50,360)	(13,766)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	728,727	688,127
9999999999 - Totals				160,756,653	151,438,200	XXX	XXX	XXX	3,222,921	19,345,253	XXX	XXX	XXX	157,533,732	132,092,947

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	4	159,844,876	4	160,145,396	4	160,449,349			4	159,844,876
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	442,052	XXX	447,367	XXX	452,931	XXX		XXX	1,342,350
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	141,532	XXX	143,414	XXX	145,627	XXX		XXX	430,573
7. Ending Inventory	4	160,145,396	4	160,449,349	4	160,756,653			4	160,756,653

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	135,845,502	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	14,371,159	
3.	Total (Line 1 plus Line 2)		150,216,661
4.	Part D, Section 1, Column 6	828,806,962	
5.	Part D, Section 1, Column 7	(686,842,828)	
6.	Total (Line 3 minus Line 4 minus Line 5)		8,252,527
		Fair Value Check	
7.	Part A, Section 1, Column 16	151,967,833	
8.	Part B, Section 1, Column 13	6,118,632	
9.	Total (Line 7 plus Line 8)		158,086,466
10.	Part D, Section 1, Column 9	841,265,422	
11.	Part D, Section 1, Column 10	(683,178,956)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	138,209,876	
14.	Part B, Section 1, Column 20	98,270,663	
15.	Part D, Section 1, Column 12	236,480,539	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	626,665,600	339,300,668
2.	Cost of cash equivalents acquired	6,596,292,386	1,531,950,697
3.	Accrual of discount	3,406,502	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(6)	
6.	Deduct consideration received on disposals	6,156,967,406	1,244,585,765
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,069,397,076	626,665,600
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,069,397,076	626,665,600

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
4006590	Inwood	NY		08/12/2019	5.500		1,300,000	3,952,736
4006810	Waddell	AZ		06/17/2021	9.692		3,517,331	40,800,000
4006880	Fort Worth	TX		09/01/2021	3.750		139,381	46,187,818
4007000	Houston	TX		10/18/2021	9.842		589,342	139,900,000
4007030	Los Angeles	CA		10/12/2021	9.830		5,542,922	98,550,000
4007050	Millstone	NJ		11/09/2021	9.692		135,861	32,000,000
4007160	Big Sky	MT		03/07/2022	7.750		2,742,490	89,747,126
4007230	Farnsville	WI		06/23/2022	9.692		2,642,912	41,565,389
4007300	Durham	NC		01/12/2023	9.692		11,044,973	87,556,383
4007320	Oswego	IL		05/01/2023	10.227		4,939,669	75,200,000
4007350	Katy	TX		08/11/2023	5.470	18,500,000		35,200,000
4007360	Houston	TX		08/11/2023	5.470	14,800,000		26,100,000
4007370	North Las Vegas	NV		09/07/2023	10.580	11,266,055		77,400,000
4007380	Kearny	NJ		09/07/2023	10.580	29,528,373		107,300,000
4007400	Bauyonne	NJ		09/07/2023	10.580	8,915,229		66,600,000
4007170	South Bend	IN		03/14/2022	7.000		15,642,453	
0599999. Mortgages in good standing - Commercial mortgages-all other						83,009,657	48,237,334	968,059,452
0899999. Total Mortgages in good standing						83,009,657	48,237,334	968,059,452
1699999. Total - Restructured Mortgages								
4007291	East Providence	RI		01/01/2023	6.500		339,862	3,842,898
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							339,862	3,842,898
2499999. Total - Mortgages with overdue interest over 90 days							339,862	3,842,898
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						83,009,657	48,577,196	971,902,350

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
0740058	Ewing Twshp	NJ		06/14/2005	08/09/2023	231,654							85,743	85,743			
0740291	Webster	TX		04/13/2006	07/24/2023	794,458							670,038	670,038			
0780939	Fayettville	NC		07/18/2006	08/01/2023	304,376		770			770		115,260	115,864		604	604
5000020	BLOOMBURG	TX		12/21/2020	09/07/2023	160,438		(59)			(59)		158,220	150,910		(7,310)	(7,310)
5000090	BULLHEAD CITY	AZ		02/24/2021	08/04/2023	74,799		(22)			(22)		73,327	70,947		(2,380)	(2,380)
5000108	NEW LONDON	NC		03/24/2021	07/06/2023	103,848							102,911	100,297		(2,614)	(2,614)
5000191	CITRUS HEIGHTS	CA		04/29/2021	08/04/2023	153,222		(41)			(41)		150,460	143,955		(6,505)	(6,505)
5000214	PACHECO	CA		04/29/2021	09/07/2023	169,607		(91)			(91)		166,096	158,904		(7,192)	(7,192)
5000263	REDWOOD CITY	CA		06/17/2021	07/06/2023	122,034							118,716	112,799		(5,917)	(5,917)
5000280	SACRAMENTO	CA		06/17/2021	08/04/2023	96,656		(12)			(12)		95,410	92,816		(2,594)	(2,594)
5000303	SHERRILLS FORD	NC		07/15/2021	09/07/2023	43,552		(15)			(15)		42,577	41,449		(1,128)	(1,128)
5000529	BOISE	ID		04/13/2022	09/07/2023	65,419		(26)			(26)		63,279	61,232		(2,047)	(2,047)
5000550	HAMBURG	PA		05/27/2022	07/06/2023	69,949							69,181	74,705		5,524	5,524
0199999. Mortgages closed by repayment						2,390,012		504			504		1,911,218	1,879,659		(31,559)	(31,559)
0716822	Sandy	UT		06/28/2012		1,108,423								56,586			

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
0740058	Ewing Twshp	NJ		06/14/2005		231,654								21,164			
0740063	Atlanta	GA		06/25/2019		137,771								31,954			
0740102	Huntington	NY		06/14/2005		410,113								14,261			
0740156	Pelham Bay	NY		07/22/2004		782,986								134,605			
0740163	Visalia	CA		12/14/2021		1,456,385		(9,264)			(9,264)			40,449			
0740243	Fresno	CA		11/29/2005		2,394,563								61,458			
0740247	Cuyahoga Heights	OH		10/20/2005		975,467								79,720			
0740287	Visalia	CA		12/14/2021		1,680,654		(7,104)			(7,104)			36,104			
0740291	Webster	TX		04/13/2006		794,458								18,041			
0740333	Corvallis	OR		10/16/2006		2,110,476								123,487			
0740350	Houston	TX		09/13/2006		792,167								47,327			
0740389	PARKER	CO		02/15/2007		1,224,491								112,823			
0740393	Medford	OR		06/25/2019		956,436								48,937			
0750037	Niceville	FL		04/21/2023				210			210			21,911			
0767111	Rigby	ID		04/21/2023				54			54			10,913			
0767150	Texas City	TX		04/21/2023				(43)			(43)			46,584			
0780813	Atlanta	GA		09/10/2003		80,101								24,344			
0780874	Lehi	UT		11/12/2004		233,401								28,517			
0780931	Dana Point	CA		01/18/2006		366,509								27,333			
0780939	Fayettville	NC		07/18/2006		304,376								28,619			
0780955	Tucson	AZ		09/08/2006		1,523,195								31,395			
0780960	North Salt Lake	UT		10/06/2006		232,170								13,547			
0780970	Springfield	OR		12/15/2006		629,637								35,212			
0790319	Houston	TX		06/25/2019		512,598		(2,260)			(2,260)			66,948			
0790323	Queens	NY		06/25/2019		1,422,635		(6,460)			(6,460)			39,360			
0790333	Sacramento	CA		06/25/2019		671,698		(3,112)			(3,112)			67,532			
0790337	Orange Park	FL		06/25/2019		866,197		(3,800)			(3,800)			75,440			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		229,085		(1,508)			(1,508)			16,449			
0790358	NEW YORK	NY		06/25/2019		9,851,634		(53,837)			(53,837)			170,317			
4005750	Denver	CO		12/01/2014		13,185,241								96,060			
4006091	Chicago	IL		04/22/2016		26,177,958								93,216			
4006092	CHICAGO	IL		04/21/2023				401,573			401,573			37,306			
4006101	Long Island City, Queens	NY		04/08/2016		9,755,121		25,170			25,170			52,400			
4006102	Long Island City, Queens	NY		04/08/2016		4,794,562		12,331			12,331			25,752			
4006103	Long Island City, Queens	NY		08/19/2022		6,912,650		8,597			8,597			36,744			
4006104	Long Island City, Queens	NY		04/21/2023				14,612			14,612			11,024			
4006570	San Diego	CA		06/01/2022		7,578,731		(1,068)			(1,068)			176,958			
4006760	San Diego	CA		04/01/2020		7,626,649								31,536			
4006880	Fort Worth	TX		09/01/2021		27,562,067				622,493	622,493						
4007100	Richmond Hill	GA		01/21/2022		33,168,390								3,724,154			
4007120	Garland	TX		01/07/2022		21,002,204				516,686	516,686						
4007210	Fort Myers	FL		06/01/2022		20,880,000				423,344	423,344						
5000002	NAVARRE	FL		12/21/2020		110,178		(126)			(126)			792			
5000005	ZEPHYRHILLS	FL		12/21/2020		39,188		(74)			(74)			534			
5000006	SPARTANBURG	SC		12/21/2020		102,107		(52)			(52)			571			
5000007	LIVE OAK	FL		12/21/2020		45,896		(80)			(80)			1,007			
5000008	UPPER MARLBORO	MD		12/21/2020		68,941		(70)			(70)			539			
5000009	TAMPA	FL		12/21/2020		67,975		(111)			(111)			560			
5000011	DALY CITY	CA		12/21/2020		378,788		(213)			(213)			1,905			
5000012	SORRENTO	FL		12/21/2020		60,419		(88)			(88)			246			
5000013	MARGATE	FL		12/21/2020		30,562		(37)			(37)			442			

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
5000014	NORTH LITTLE ROCK	AR		12/21/2020		30,924		(92)			(92)			1,388			
5000016	DEWEY	AZ		12/21/2020		37,426		(72)			(72)			3,970			
5000017	GARDEN GROVE	CA		12/21/2020		128,347		(127)			(127)			962			
5000018	MARBLE FALLS	TX		12/21/2020		67,456		(60)			(60)			518			
5000019	EAST STROUDSBURG	PA		12/21/2020		87,070		(123)			(123)			495			
5000020	BLOOMBURG	TX		12/21/2020		160,438								288			
5000021	DALY CITY	CA		12/21/2020		369,203		(353)			(353)			2,138			
5000022	MESA	AZ		12/21/2020		64,880		(44)			(44)			531			
5000023	PALMETTO	FL		12/21/2020		60,657		(49)			(49)			532			
5000024	DEATSVILLE	AL		12/21/2020		136,470		(69)			(69)			825			
5000026	WOODBURN	OR		12/21/2020		194,603		(100)			(100)			960			
5000029	OCEANSIDE	CA		12/21/2020		195,915		(150)			(150)			2,150			
5000037	DEWEY	AZ		12/21/2020		34,307		(26)			(26)			284			
5000040	GUTHRIE	OK		12/21/2020		155,832		(137)			(137)			2,488			
5000042	LINCOLN	AL		12/21/2020		113,485		(104)			(104)			574			
5000043	KYLE	TX		12/21/2020		54,501		(50)			(50)			413			
5000046	SAN ANTONIO	TX		12/21/2020		21,008		(48)			(48)			1,569			
5000047	TUCSON	AZ		12/21/2020		92,064		(53)			(53)			460			
5000048	RICEVILLE	TN		01/27/2021		143,710		(88)			(88)			781			
5000049	SEMINOLE	TX		01/27/2021		104,717		(85)			(85)			703			
5000051	BALLSTON SPA	NY		01/27/2021		49,450		(63)			(63)			298			
5000053	NOBLE	OK		01/27/2021		115,616		(40)			(40)			774			
5000054	SEGUIN	TX		01/27/2021		123,081		(69)			(69)			661			
5000055	FORT WHITE	FL		01/27/2021		69,235		(64)			(64)			548			
5000056	LEGRANGE	NC		01/27/2021		62,333		(85)			(85)			420			
5000057	DODGE CITY	KS		01/27/2021		45,445		(75)			(75)			853			
5000060	KENDLETON	TX		01/27/2021		61,520		(75)			(75)			446			
5000061	HOT SPRINGS	AR		01/27/2021		33,302		(44)			(44)			243			
5000062	HERMANN	MO		01/27/2021		60,286		(53)			(53)			539			
5000063	TEXARKANA	AR		01/27/2021		63,450		(42)			(42)			526			
5000064	BANQUETE	TX		01/27/2021		99,991		(65)			(65)			542			
5000066	MESA	AZ		01/27/2021		63,348		(45)			(45)			542			
5000068	MAGNOLIA	AR		01/27/2021		61,432		(70)			(70)			399			
5000069	BEAVERTON	OR		01/27/2021		87,788		(70)			(70)			459			
5000071	DOUBLE SPRINGS	AL		01/27/2021		94,523		(51)			(51)			512			
5000072	SAN JOSE	CA		01/27/2021		168,024		(188)			(188)			1,081			
5000074	SAN JOSE	CA		01/27/2021		286,486		(193)			(193)			2,267			
5000075	JACKSONVILLE	FL		02/24/2021		168,698		(96)			(96)			1,130			
5000076	CHIPLEY	FL		02/24/2021		51,139		(64)			(64)			739			
5000078	BONIFAY	FL		02/24/2021		171,554		(107)			(107)			1,083			
5000079	BAXLEY	GA		02/24/2021		214,543		(58)			(58)			1,028			
5000080	SEVERN	MD		02/24/2021		54,060		(55)			(55)			728			
5000081	ALTAMONT	TN		02/24/2021		88,036		(80)			(80)			771			
5000082	VANCOUVER	WA		02/24/2021		87,242		(64)			(64)			436			
5000083	SEGUIN	TX		02/24/2021		194,795		(36)			(36)			1,036			
5000084	PANGBURN	AR		02/24/2021		44,046		(72)			(72)			709			
5000085	AVON PARK	FL		02/24/2021		76,449		(68)			(68)			620			
5000086	DEXTER	OR		02/24/2021		43,828		(76)			(76)			267			
5000088	KENT	WA		02/24/2021		70,321		(148)			(148)			33,846			
5000089	SAN JOSE	CA		02/24/2021		138,543		(120)			(120)			1,021			
5000090	BULLHEAD CITY	AZ		02/24/2021		74,799								191			

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
5000092	NEWALLA	OK		02/24/2021		108,170		(66)			(66)			623			
5000093	EAST PRAIRIE	MO		02/24/2021		105,635		(91)			(91)			644			
5000095	EL MIRAGE	AZ		02/24/2021		45,967		(105)			(105)			5,573			
5000096	CANBY	OR		02/24/2021		46,515		(48)			(48)			263			
5000097	ODESSA	TX		03/24/2021		154,633		(120)			(120)			1,493			
5000098	SEGUIN	TX		03/24/2021		171,426		(38)			(38)			1,389			
5000099	WALNUT GROVE	MO		03/24/2021		121,757		(119)			(119)			921			
5000100	BENSON	AZ		03/24/2021		189,319		(34)			(34)			1,005			
5000101	BYHALIA	MS		03/24/2021		183,245		(39)			(39)			1,166			
5000102	FAYETTE	AL		03/24/2021		213,300		(117)			(117)			1,675			
5000103	HORTENSE	GA		03/24/2021		148,781		(36)			(36)			1,559			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		166,709		(34)			(34)			992			
5000105	COVE	AR		03/24/2021		125,379		(77)			(77)			688			
5000106	HANSON	KY		03/24/2021		172,963		(90)			(90)			794			
5000107	SALTERS	SC		03/24/2021		124,432		(101)			(101)			930			
5000109	LAFAYETTE	OR		03/24/2021		82,467		(86)			(86)			608			
5000110	LEWISTON	NC		03/24/2021		41,694		(44)			(44)			847			
5000111	BELL	FL		03/24/2021		124,859		(73)			(73)			1,949			
5000112	WETUMPKA	AL		03/24/2021		55,822		(41)			(41)			555			
5000113	EUFAULA	OK		03/24/2021		63,426		(71)			(71)			449			
5000114	MILL RUN	PA		03/24/2021		69,004		(54)			(54)			603			
5000115	HAYWARD	CA		03/24/2021		214,516		(186)			(186)			1,625			
5000116	NOWATA	OK		03/24/2021		70,412		(85)			(85)			519			
5000117	POMONA	CA		03/24/2021		118,945		(118)			(118)			1,321			
5000118	NAVARRE	OH		03/24/2021		111,984		(59)			(59)			534			
5000119	FAYETTEVILLE	GA		03/24/2021		18,103		(31)			(31)			443			
5000120	SPRING BRANCH	TX		03/24/2021		95,933		(80)			(80)			844			
5000121	FORT LAUDERDALE	FL		03/24/2021		73,824		(77)			(77)			909			
5000122	ORLANDO	FL		03/24/2021		20,762		(43)			(43)			838			
5000123	BOISE	ID		03/24/2021		66,706		(72)			(72)			477			
5000124	GLENDALE	AZ		03/24/2021		26,525		(32)			(32)			440			
5000125	SPRINGFIELD	OR		03/24/2021		51,925		(71)			(71)			391			
5000126	ANAHEIM	CA		03/24/2021		93,349		(88)			(88)			669			
5000127	CANYON COUNTRY	CA		03/24/2021		102,449		(105)			(105)			853			
5000128	SAN JOSE	CA		03/24/2021		203,013		(151)			(151)			1,583			
5000129	HUNTINGTON BEACH	CA		03/24/2021		138,436		(114)			(114)			1,355			
5000130	SAN JOSE	CA		03/24/2021		165,212		(145)			(145)			1,214			
5000132	GILROY	CA		03/24/2021		252,855		(220)			(220)			1,901			
5000133	PUEBLO	CO		03/24/2021		77,145		(88)			(88)			797			
5000134	COLTON	CA		03/24/2021		79,963		(61)			(61)			624			
5000135	JASPER	AL		03/24/2021		126,308		(65)			(65)			672			
5000136	NORTHVILLE	MI		03/24/2021		58,715		(59)			(59)			562			
5000137	EAGLE CREEK	OR		03/24/2021		47,271		(37)			(37)			241			
5000139	EL CAJON	CA		03/24/2021		126,158		(117)			(117)			942			
5000140	RIFLE	CO		03/24/2021		41,561		(63)			(63)			266			
5000141	HEMET	CA		03/24/2021		90,813		(84)			(84)			646			
5000142	TRACY	CA		03/24/2021		137,612		(129)			(129)			957			
5000143	GRAND RAPIDS	MI		03/24/2021		40,958		(60)			(60)			540			
5000144	DADEVILLE	AL		03/24/2021		53,546		(544)			(544)			1,577			
5000145	CYPRESS	CA		03/24/2021		65,798		(66)			(66)			570			
5000146	GRAND ISLAND	FL		03/24/2021		46,897		(46)			(46)			359			

STATEMENT AS OF SEPTEMBER 30, 2023 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
	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
5000149	HEPHZIBAH	GA		04/29/2021		130,395		(265)			(265)			7,437			
5000150	CHAMBERSBURG	PA		04/29/2021		76,720		(66)			(66)			234			
5000151	OKLAHOMA CITY	OK		04/29/2021		160,477		(56)			(56)			931			
5000152	SAND SPRINGS	OK		04/29/2021		145,371		(39)			(39)			1,140			
5000154	VILONIA	AR		04/29/2021		83,004		(33)			(33)			484			
5000155	PANAMA CITY	FL		04/29/2021		128,841		(51)			(51)			1,253			
5000158	LORANGER	LA		04/29/2021		215,573		(40)			(40)			1,151			
5000159	LEBANON	MO		04/29/2021		84,319		(66)			(66)			395			
5000160	MARBURY	AL		04/29/2021		66,272		(34)			(34)			531			
5000161	WALKER	LA		04/29/2021		89,567		(39)			(39)			462			
5000162	NORTHPORT	AL		04/29/2021		164,160		(59)			(59)			1,137			
5000163	JACKSON	GA		04/29/2021		76,861		(28)			(28)			408			
5000164	OXFORD	MS		04/29/2021		172,475		(64)			(64)			917			
5000165	TUCSON	AZ		04/29/2021		100,333		(71)			(71)			3,470			
5000166	OCALA	FL		04/29/2021		110,091		(31)			(31)			407			
5000167	TONEY	AL		04/29/2021		65,673		(47)			(47)			519			
5000168	POLK CITY	FL		04/29/2021		67,578		(62)			(62)			284			
5000169	LEXINGTON	OK		04/29/2021		88,474		(54)			(54)			687			
5000170	REFORM	AL		04/29/2021		61,726		(33)			(33)			491			
5000171	BASTROP	TX		04/29/2021		42,208		(33)			(33)			559			
5000173	KELLYVILLE	OK		04/29/2021		17,591		(24)			(24)			545			
5000174	SANTA ANA	CA		04/29/2021		298,691		(196)			(196)			2,309			
5000175	SAFETY HARBOR	FL		04/29/2021		79,955		(72)			(72)			2,591			
5000176	REDFIELD	AR		04/29/2021		112,514		(48)			(48)			572			
5000180	MAUD	TX		04/29/2021		54,307		(28)			(28)			442			
5000182	HAMBURG	PA		04/29/2021		98,374		(60)			(60)			772			
5000183	EARP	CA		04/29/2021		242,413		(145)			(145)			1,874			
5000184	KISSIMMEE	FL		04/29/2021		48,137		(66)			(66)			536			
5000185	SOUDERTON	PA		04/29/2021		98,434		(59)			(59)			762			
5000186	SPOKANE VALLEY	WA		04/29/2021		76,624		(61)			(61)			539			
5000187	SALADO	TX		04/29/2021		165,568		(71)			(71)			2,409			
5000188	ZEELAND	MI		04/29/2021		65,490		(54)			(54)			522			
5000189	NEW BRAUNFELS	TX		04/29/2021		43,108		(42)			(42)			527			
5000190	COOKVILLE	TX		04/29/2021		101,255		(81)			(81)			710			
5000191	CITRUS HEIGHTS	CA		04/29/2021		153,222		(1)			(1)			359			
5000192	SAN DIMAS	CA		04/29/2021		149,903		(56)			(56)			792			
5000193	BONITA SPRINGS	FL		04/29/2021		31,309		(38)			(38)			360			
5000194	UPLAND	CA		04/29/2021		76,397		(61)			(61)			522			
5000195	ABBOTTSTOWN	PA		04/29/2021		44,032		(44)			(44)			253			
5000196	FAIRVIEW	OR		04/29/2021		99,335		(76)			(76)			822			
5000197	CLACKAMAS	OR		04/29/2021		28,639		(26)			(26)			372			
5000198	GUATAY	CA		04/29/2021		138,863		(143)			(143)			905			
5000199	WOOD VILLAGE	OR		04/29/2021		82,710		(64)			(64)			826			
5000200	STROUDSBURG	PA		04/29/2021		34,465		(38)			(38)			415			
5000201	HARWOOD	TX		04/29/2021		100,788		(57)			(57)			456			
5000202	PACHECO	CA		04/29/2021		148,045		(89)			(89)			1,144			
5000203	FALLING WATERS	WV		04/29/2021		40,787		(30)			(30)			295			
5000204	SACRAMENTO	CA		04/29/2021		104,231		(85)			(85)			820			
5000206	BELMONT	MI		04/29/2021		54,536		(45)			(45)			442			
5000207	LOMITA	CA		04/29/2021		140,657		(124)			(124)			659			
5000208	EL MIRAGE	AZ		04/29/2021		44,792		(30)			(30)			334			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000209	CLEARWATER	FL		04/29/2021		45,828		(45)			(45)			562			
5000210	ROSAMOND	CA		04/29/2021		58,478		(48)			(48)			416			
5000212	CLACKAMAS	OR		04/29/2021		111,700		(86)			(86)			456			
5000213	CLEARLAKE OAKS	CA		04/29/2021		94,339		(98)			(98)			3,778			
5000214	PACHECO	CA		04/29/2021		169,607								794			
5000215	DALY CITY	CA		04/29/2021		299,490		(221)			(221)			2,164			
5000217	SUNNYVALE	CA		04/29/2021		174,652		(129)			(129)			1,263			
5000218	TECUMSEH	OK		05/27/2021		46,140		(55)			(55)			796			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		135,161		(31)			(31)			1,601			
5000221	CLAREMORE	OK		05/27/2021		157,468		(35)			(35)			839			
5000222	BRONSON	FL		05/27/2021		138,485		(52)			(52)			489			
5000223	RIESEL	TX		05/27/2021		149,307		(84)			(84)			439			
5000225	OREGON	MO		05/27/2021		152,542		(48)			(48)			659			
5000227	HEMPHILL	TX		05/27/2021		102,569		(45)			(45)			744			
5000228	TEMPERANCE	MI		05/27/2021		41,941		(53)			(53)			356			
5000230	MIDDLEBURG	FL		05/27/2021		149,921		(85)			(85)			675			
5000232	JACKSON	MO		05/27/2021		33,771		(41)			(41)			390			
5000233	SOUTHINGTON	CT		05/27/2021		52,329		(67)			(67)			586			
5000235	CLIFTON PARK	NY		05/27/2021		89,086		(89)			(89)			515			
5000236	SOUTHINGTON	CT		05/27/2021		43,663		(42)			(42)			265			
5000237	GARDINER	NY		05/27/2021		42,136		(41)			(41)			293			
5000239	MESA	AZ		05/27/2021		22,677		(28)			(28)			301			
5000241	WEST SACRAMENTO	CA		05/27/2021		92,302		(85)			(85)			646			
5000242	SAN JOSE	CA		05/27/2021		236,629		(158)			(158)			1,765			
5000243	PITKIN	LA		05/27/2021		57,134		(39)			(39)			566			
5000244	BOWLING GREEN	OH		05/27/2021		46,577		(46)			(46)			279			
5000245	HAZLET	NJ		05/27/2021		74,247		(76)			(76)			290			
5000246	CHINO HILLS	CA		05/27/2021		83,750		(73)			(73)			926			
5000248	GRAHAM	WA		05/27/2021		97,889		(126)			(126)			726			
5000249	DEBARY	FL		05/27/2021		47,811		(44)			(44)			308			
5000250	CHEEKTOWAGA	NY		05/27/2021		43,699		(32)			(32)			313			
5000251	LIVERPOOL	NY		05/27/2021		25,624		(26)			(26)			145			
5000252	SUNNYVALE	CA		05/27/2021		200,595		(144)			(144)			2,966			
5000253	EL CAJON	CA		05/27/2021		241,202		(126)			(126)			1,126			
5000254	MESA	AZ		05/27/2021		97,474		(47)			(47)			473			
5000255	SANTA ROSA	CA		05/27/2021		162,459		(100)			(100)			628			
5000257	VICTORIA	TX		05/27/2021		48,843		(44)			(44)			303			
5000258	LORIS	SC		05/27/2021		117,136		(37)			(37)			509			
5000259	BELL	FL		06/17/2021		42,441		(113)			(113)			2,553			
5000261	GEORGETOWN	TN		06/17/2021		266,261		(122)			(122)			8,814			
5000262	TEMPE	AZ		06/17/2021		107,158		(103)			(103)			729			
5000264	HOWE	TX		06/17/2021		77,924		(44)			(44)			342			
5000265	YULEE	FL		06/17/2021		145,550		(85)			(85)			668			
5000266	LUBBOCK	TX		06/17/2021		201,956		(63)			(63)			709			
5000267	TUCSON	AZ		06/17/2021		101,731		(42)			(42)			1,317			
5000268	CENTRAL	IN		06/17/2021		167,075		(69)			(69)			1,007			
5000269	DUETTE	FL		06/17/2021		113,975		(36)			(36)			490			
5000270	RIVERSIDE	CA		06/17/2021		78,452		(59)			(59)			571			
5000271	TALLASSEE	AL		06/17/2021		150,460		(45)			(45)			1,366			
5000272	KEITHVILLE	LA		06/17/2021		122,852		(50)			(50)			721			
5000273	LIVE OAK	FL		06/17/2021		97,296		(42)			(42)			492			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000274	PORTLAND	OR		06/17/2021		89,448		(48)			(48)			557			
5000275	OGDEN	AR		06/17/2021		43,775		(34)			(34)			562			
5000276	ARCHER	FL		06/17/2021		106,054		(46)			(46)			543			
5000277	YAKIMA	WA		06/17/2021		69,516		(71)			(71)			447			
5000278	SAN LUIS OBISPO	CA		06/17/2021		152,717		(149)			(149)			1,140			
5000279	DALY CITY	CA		06/17/2021		349,116		(149)			(149)			1,762			
5000280	SACRAMENTO	CA		06/17/2021		96,656								168			
5000281	BLAINE	MN		06/17/2021		42,842		(63)			(63)			732			
5000282	FREMONT	CA		06/17/2021		267,253		(140)			(140)			1,660			
5000283	MORGAN HILL	CA		06/17/2021		180,551		(88)			(88)			991			
5000284	LENOX	MI		06/17/2021		69,443		(51)			(51)			498			
5000285	SACRAMENTO	CA		06/17/2021		77,208		(46)			(46)			338			
5000286	SAN DIEGO	CA		06/17/2021		74,423		(46)			(46)			288			
5000287	VAIL	AZ		06/17/2021		160,919		(48)			(48)			640			
5000288	ORMOND BEACH	FL		07/15/2021		127,872		(43)			(43)			1,206			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		113,378		(43)			(43)			602			
5000290	EDDYVILLE	IA		07/15/2021		174,474		(69)			(69)			1,668			
5000291	HOT SPRINGS	AR		07/15/2021		98,026		(40)			(40)			1,256			
5000293	LAKESIDE	AZ		07/15/2021		101,168		(54)			(54)			1,385			
5000294	JENSEN BEACH	FL		07/15/2021		88,444		(47)			(47)			707			
5000295	ARCHER	FL		07/15/2021		141,655		(99)			(99)			2,187			
5000296	SEWICKLEY	PA		07/15/2021		70,624		(52)			(52)			672			
5000297	PARKER DAM	CA		07/15/2021		145,261		(131)			(131)			902			
5000298	SANTA ROSA	CA		07/15/2021		110,162		(53)			(53)			531			
5000299	EL CAJON	CA		07/15/2021		132,613		(75)			(75)			874			
5000300	BOYNE CITY	MI		07/15/2021		40,669		(39)			(39)			247			
5000301	BELMONT	MI		07/15/2021		13,721		(20)			(20)			63			
5000302	BUENA VISTA	CO		07/15/2021		70,981		(48)			(48)			527			
5000303	SHERRILLS FORD	NC		07/15/2021		43,552								232			
5000304	CLEARLAKE OAKS	CA		07/15/2021		59,312		(32)			(32)			391			
5000306	EAST LIVERPOOL	OH		07/15/2021		50,958		(33)			(33)			386			
5000307	GEORGETOWN	FL		07/15/2021		305,147		(91)			(91)			1,213			
5000308	ACKWORTH	IA		08/26/2021		192,567		(81)			(81)			1,126			
5000309	RAYMOND	MS		08/26/2021		161,229		(69)			(69)			1,533			
5000310	ODESSA	TX		08/26/2021		174,192		(78)			(78)			1,451			
5000311	SEGUIN	TX		08/26/2021		223,133		(85)			(85)			1,208			
5000314	LAKE CHARLES	LA		08/26/2021		117,475		(33)			(33)			429			
5000315	GRAND RAPIDS	MI		08/26/2021		36,248		(52)			(52)			877			
5000316	CHESTERFIELD	MI		08/26/2021		121,708		(46)			(46)			626			
5000317	TYLER	TX		08/26/2021		97,382		(18)			(18)			539			
5000318	CITRUS HEIGHTS	CA		08/26/2021		84,687		(66)			(66)			524			
5000319	ERNUL	NC		08/26/2021		60,688		(40)			(40)			442			
5000320	PERRY	FL		08/26/2021		95,549		(78)			(78)			661			
5000321	GOODYEAR	AZ		08/26/2021		47,032		(55)			(55)			858			
5000322	AMORY	MS		08/26/2021		54,084		(31)			(31)			725			
5000323	OXNARD	CA		08/26/2021		102,948		(62)			(62)			283			
5000324	LAKE SUZY	FL		08/26/2021		149,019		(64)			(64)			743			
5000325	LEESVILLE	LA		08/26/2021		49,860		(27)			(27)			427			
5000326	ROGERS	AR		08/26/2021		27,419		(24)			(24)			332			
5000329	EDMOND	OK		08/26/2021		93,860		(35)			(35)			504			
5000333	ANKENY	IA		08/26/2021		64,292		(47)			(47)			454			

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
5000336	GREENWOOD	IN		08/26/2021		31,408		(43)			(43)			329			
5000337	WHITE CITY	OR		08/26/2021		60,123		(44)			(44)			282			
5000338	CORDOVA	AL		08/26/2021		115,759		(65)			(65)			509			
5000339	SPRING HILL	FL		08/26/2021		34,400		(54)			(54)			352			
5000342	ROSEBURG	OR		08/26/2021		72,942		(61)			(61)			622			
5000343	DAVIE	FL		08/26/2021		63,013		(32)			(32)			488			
5000344	LAKE TAPPS	WA		08/26/2021		83,202		(56)			(56)			606			
5000345	ENNIS	TX		08/26/2021		62,646		(48)			(48)			1,278			
5000346	NORTH HIGHLANDS	CA		08/26/2021		73,789		(40)			(40)			371			
5000347	TROUTDALE	OR		08/26/2021		120,624		(87)			(87)			851			
5000348	GASTON	OR		08/26/2021		132,412		(105)			(105)			907			
5000349	SALEM	OR		08/26/2021		63,522		(57)			(57)			388			
5000351	LANCASTER	CA		08/26/2021		95,398		(41)			(41)			472			
5000352	CLACKAMAS	OR		08/26/2021		83,516		(49)			(49)			627			
5000353	OXNARD	CA		08/26/2021		287,412		(137)			(137)			1,383			
5000355	ALBUQUERQUE	NM		08/26/2021		74,872		(61)			(61)			548			
5000356	AMARILLO	TX		08/26/2021		146,201		(41)			(41)			528			
5000357	HANCOCK	NY		09/24/2021		135,551		(71)			(71)			616			
5000358	BRANFORD	FL		09/24/2021		168,541		(102)			(102)			805			
5000359	CAMERON	NC		09/24/2021		135,657		(51)			(51)			698			
5000360	VILLE PLATTE	LA		09/24/2021		107,497		(47)			(47)			550			
5000361	UMATILLA	OR		09/24/2021		218,320		(131)			(131)			1,662			
5000362	MIDDLEBURG	FL		09/24/2021		210,028		(68)			(68)			1,219			
5000363	TUCUMCARI	NM		09/24/2021		153,211		(61)			(61)			1,029			
5000364	MONROE	LA		09/24/2021		66,447		(35)			(35)			537			
5000365	LORIS	SC		09/24/2021		66,144		(37)			(37)			566			
5000366	PRATTVILLE	AL		09/24/2021		100,918		(81)			(81)			691			
5000367	QUAKERTOWN	PA		09/24/2021		104,763		(55)			(55)			479			
5000369	LOGANSPORT	LA		09/24/2021		38,331		(45)			(45)			284			
5000370	ORLANDO	FL		09/24/2021		52,793		(42)			(42)			361			
5000371	HANCEVILLE	AL		09/24/2021		205,268		(121)			(121)			833			
5000372	SYLMAR	CA		09/24/2021		186,709		(90)			(90)			599			
5000373	MULBERRY	AR		09/24/2021		112,426		(45)			(45)			954			
5000374	WINNSBORO	TX		09/24/2021		124,967		(47)			(47)			643			
5000375	DAVIE	FL		09/24/2021		63,289		(70)			(70)			726			
5000376	NORWALK	CA		09/24/2021		76,289		(37)			(37)			363			
5000377	ORLANDO	FL		09/24/2021		66,567		(53)			(53)			450			
5000378	STUART	FL		09/24/2021		63,416		(63)			(63)			259			
5000379	VERNON	CT		09/24/2021		59,336		(52)			(52)			801			
5000380	APOPKA	FL		09/24/2021		21,833		(35)			(35)			347			
5000381	ROSEVILLE	CA		09/24/2021		86,789		(41)			(41)			413			
5000382	ST STEPHENS	AL		09/24/2021		27,229		(43)			(43)			438			
5000383	HARTLAND	MI		09/24/2021		47,537		(37)			(37)			314			
5000384	SAN JOSE	CA		09/24/2021		244,703		(116)			(116)			1,164			
5000385	SIKESTON	MO		09/24/2021		164,690		(95)			(95)			723			
5000386	HAYWARD	CA		09/24/2021		323,409		(166)			(166)			1,470			
5000387	SUNNYVALE	CA		09/24/2021		239,912		(141)			(141)			971			
5000388	CORONA	CA		09/24/2021		137,332		(94)			(94)			314			
5000389	LANCASTER	CA		09/24/2021		121,364		(64)			(64)			555			
5000390	OCALA	FL		09/24/2021		21,746		(31)			(31)			225			
5000391	SAN JOSE	CA		09/24/2021		156,287		(64)			(64)			1,314			

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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
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
5000393	LADY LAKE	FL		09/24/2021		50,582		(47)			(47)			568			
5000394	WARREN	OH		09/24/2021		18,981		(28)			(28)			495			
5000395	CORVALLIS	OR		09/24/2021		39,565		(32)			(32)			485			
5000396	FORT COLLINS	CO		09/24/2021		68,807		(42)			(42)			519			
5000397	AIKEN	SC		09/24/2021		150,425		(47)			(47)			1,119			
5000399	UMATILLA	FL		09/24/2021		185,962		(54)			(54)			2,371			
5000401	JACKSONVILLE	AR		09/24/2021		171,380		(53)			(53)			725			
5000402	HARRAH	OK		09/24/2021		117,213		(39)			(39)			729			
5000403	SHADY POINT	OK		10/22/2021		150,651		(61)			(61)			1,596			
5000404	ABILENE	TX		10/22/2021		100,894		(28)			(28)			360			
5000405	GLEN ROSE	TX		10/22/2021		100,487		(38)			(38)			532			
5000406	BOYNTON BEACH	FL		10/22/2021		136,392		(108)			(108)			920			
5000407	GOLETA	CA		10/22/2021		69,927		(66)			(66)			1,845			
5000408	MOSES LAKE	WA		10/22/2021		82,890		(80)			(80)			552			
5000409	HOMER	LA		10/22/2021		130,212		(48)			(48)			662			
5000410	BIG SANDY	TX		10/22/2021		84,274		(71)			(71)			572			
5000411	HAYWARD	CA		10/22/2021		223,397		(116)			(116)			1,015			
5000412	BLOOMINGBURG	NY		10/22/2021		19,266		(29)			(29)			327			
5000413	HARTLAND	MI		10/22/2021		126,223		(66)			(66)			573			
5000414	JACKSON	MO		10/22/2021		113,980		(59)			(59)			514			
5000415	SUNNYVALE	CA		10/22/2021		154,363		(58)			(58)			789			
5000416	WASHINGTON	MI		10/22/2021		50,999		(49)			(49)			590			
5000417	SEGUIN	TX		10/22/2021		200,569		(76)			(76)			1,062			
5000418	HARRISBURG	PA		10/22/2021		24,097		(54)			(54)			1,022			
5000419	HOPKINS	MI		10/22/2021		17,052		(27)			(27)			353			
5000420	LAKE CITY	FL		10/22/2021		96,670		(58)			(58)			721			
5000421	FOX	AR		10/22/2021		126,000		(49)			(49)			693			
5000422	CLAYTON	CA		10/22/2021		226,454		(121)			(121)			1,066			
5000423	AUMSVILLE	OR		10/22/2021		66,950		(49)			(49)			465			
5000424	HOPKINS	MI		10/22/2021		55,420		(62)			(62)			927			
5000426	LAKESIDE	CA		10/22/2021		178,358		(94)			(94)			607			
5000429	TRENTON	FL		10/22/2021		218,634		(63)			(63)			2,107			
5000430	PEARSALL	TX		10/22/2021		196,827		(61)			(61)			1,191			
5000431	TUCSON	AZ		11/19/2021		244,645		(92)			(92)			1,369			
5000432	OCALA	FL		11/19/2021		102,801		(50)			(50)			329			
5000433	LOUISA	KY		11/19/2021		84,746		(56)			(56)			402			
5000434	MARSHALL	TX		11/19/2021		84,184		(35)			(35)			274			
5000436	CUSHING	TX		11/19/2021		102,236		(79)			(79)			661			
5000438	MELBOURNE	FL		11/19/2021		64,160		(38)			(38)			477			
5000439	SPRING VALLEY	CA		11/19/2021		126,376		(65)			(65)			570			
5000440	PINELLAS PARK	FL		11/19/2021		34,663		(162)			(162)			952			
5000442	RIVERVIEW	FL		11/19/2021		63,723		(60)			(60)			367			
5000443	FLAT ROCK	MI		11/19/2021		24,693		(35)			(35)			390			
5000444	HOPKINS	MI		11/19/2021		58,821		(50)			(50)			687			
5000445	MAYS LANDING	NJ		11/19/2021		113,301		(99)			(99)			2,458			
5000446	SARASOTA	FL		11/19/2021		109,162		(99)			(99)			799			
5000447	ZEPHYRHILLS	FL		11/19/2021		45,701		(49)			(49)			519			
5000448	MARION	OH		11/19/2021		123,618		(40)			(40)			839			
5000449	TRENTON	FL		11/19/2021		104,689		(31)			(31)			473			
5000450	LA PUENTE	CA		11/19/2021		261,796		(82)			(82)			1,241			
5000451	MINERAL WELLS	TX		12/16/2021		86,354		(64)			(64)			591			

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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
5000452	PERRYVILLE	MD		12/16/2021		163,898		(95)			(95)			654			
5000453	GOLDEN	CO		12/16/2021		47,452		(86)			(86)			690			
5000454	WALLED LAKE	MI		12/16/2021		13,944		(46)			(46)			421			
5000455	SURPRISE	AZ		12/16/2021		50,528		(43)			(43)			316			
5000456	CITRUS HEIGHTS	CA		12/16/2021		146,138		(76)			(76)			726			
5000457	BRIGHTON	MI		12/16/2021		31,941		(54)			(54)			526			
5000458	FAYETTEVILLE	GA		12/16/2021		30,237		(54)			(54)			441			
5000459	NEWARK VALLEY	NY		12/16/2021		70,472		(55)			(55)			455			
5000460	ASHLEY	OH		12/16/2021		97,136		(30)			(30)			407			
5000461	JACKSONVILLE	FL		12/16/2021		194,778		(59)			(59)			810			
5000462	LOWER LAKE	CA		01/25/2022		231,288		(73)			(73)			994			
5000463	SANFORD	NC		01/25/2022		293,586		(92)			(92)			1,599			
5000464	LORENA	TX		01/25/2022		164,706		(63)			(63)			886			
5000465	DELANO	TN		01/25/2022		87,897		(57)			(57)			618			
5000466	MUNFORD	AL		01/25/2022		79,846		(44)			(44)			793			
5000467	NEW RINGGOLD	PA		01/25/2022		33,480		(26)			(26)			220			
5000468	PRESTON	ID		01/25/2022		53,804		(27)			(27)			411			
5000469	OVERTON	TX		01/25/2022		96,156		(38)			(38)			532			
5000470	SAN JOSE	CA		01/25/2022		265,025		(163)			(163)			1,070			
5000471	FORESTHILL	CA		01/25/2022		73,043		(42)			(42)			290			
5000472	TALENT	OR		01/25/2022		75,804		(43)			(43)			326			
5000473	EL MIRAGE	AZ		01/25/2022		46,414		(34)			(34)			523			
5000474	HUDSONVILLE	MI		01/25/2022		51,567		(299)			(299)			578			
5000475	VALRICO	FL		01/25/2022		66,631		(44)			(44)			468			
5000476	RAYNE	LA		01/25/2022		41,059		(36)			(36)			479			
5000477	DONALD	OR		01/25/2022		111,624		(90)			(90)			741			
5000478	MYRTLE BEACH	SC		01/25/2022		49,886		(58)			(58)			529			
5000479	STUART	FL		01/25/2022		73,835		(54)			(54)			602			
5000480	CORNELIUS	OR		01/25/2022		144,228		(80)			(80)			617			
5000481	SILVER CITY	NM		01/25/2022		87,796		(38)			(38)			963			
5000482	HEREFORD	PA		01/25/2022		76,909		(69)			(69)			301			
5000483	DEL VALLE	TX		01/25/2022		121,715		(75)			(75)			459			
5000485	DAVIE	FL		01/25/2022		111,324		(87)			(87)			710			
5000486	MURRELLS INLET	SC		01/25/2022		62,744		(233)			(233)			1,765			
5000487	MELROSE	FL		01/25/2022		227,136		(97)			(97)			1,301			
5000488	NORWOOD	NC		01/25/2022		200,369		(57)			(57)			748			
5000489	QUITMAN	TX		01/25/2022		118,517		(37)			(37)			502			
5000490	FLORENCE	OR		01/25/2022		190,385		(53)			(53)			873			
5000491	SPARTA	MO		01/25/2022		134,135		(54)			(54)			530			
5000493	ROXBORO	NC		02/18/2022		104,499		(80)			(80)			660			
5000494	DIANA	TX		02/18/2022		109,921		(61)			(61)			470			
5000495	JESSUP	MD		02/18/2022		83,177		(73)			(73)			484			
5000496	FORT DEPOSIT	AL		02/18/2022		66,565		(54)			(54)			708			
5000497	PIEDMONT	AL		02/18/2022		45,789		(41)			(41)			377			
5000498	POTTSTOWN	PA		02/18/2022		29,722		(26)			(26)			391			
5000499	ORLANDO	FL		02/18/2022		77,790		(78)			(78)			428			
5000500	CONWAY	SC		02/18/2022		145,539		(163)			(163)			1,658			
5000502	MONTICELLO	AR		02/18/2022		146,243		(82)			(82)			618			
5000503	COATESVILLE	PA		02/18/2022		29,363		(25)			(25)			339			
5000504	ROCKY POINT	NC		02/18/2022		103,136		(30)			(30)			1,315			
5000505	RUSKIN	FL		02/18/2022		242,015		(72)			(72)			5,534			

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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
5000506	POINT	TX		02/18/2022		193,761		(60)			(60)			888			
5000507	LAKELAND	FL		02/18/2022		204,142		(63)			(63)			3,182			
5000508	CHIEFLAND	FL		02/18/2022		93,087		(30)			(30)			735			
5000509	COCHRANTON	PA		02/18/2022		159,737		(43)			(43)			554			
5000510	CLAREMORE	OK		04/13/2022		152,585		(104)			(104)			640			
5000511	MONETTA	SC		04/13/2022		67,913		(48)			(48)			1,937			
5000512	CROSSETT	AR		04/13/2022		141,925		(45)			(45)			729			
5000513	COLUMBUS	MS		04/13/2022		91,291		(44)			(44)			1,660			
5000514	HAMMOND	NY		04/13/2022		130,936		(79)			(79)			321			
5000516	SACRAMENTO	CA		04/13/2022		111,479		(64)			(64)			435			
5000517	DEL VALLE	TX		04/13/2022		90,441		(57)			(57)			345			
5000518	TUCSON	AZ		04/13/2022		108,180		(96)			(96)			638			
5000519	MACUNGIE	PA		04/13/2022		32,410		(19)			(19)			233			
5000520	BENSALEM	PA		04/13/2022		85,725		(67)			(67)			556			
5000521	DOVER	AR		04/13/2022		191,857		(60)			(60)			1,868			
5000522	PETALUMA	CA		04/13/2022		102,818		(66)			(66)			358			
5000523	OCEAN BREEZE	FL		04/13/2022		174,585		(155)			(155)			2,040			
5000524	GRASS VALLEY	CA		04/13/2022		46,246		(30)			(30)			161			
5000525	NOVI	MI		04/13/2022		42,941		(38)			(38)			337			
5000526	DADE CITY	FL		04/13/2022		85,599		(99)			(99)			1,136			
5000527	TAMPA	FL		04/13/2022		81,676		(58)			(58)			543			
5000529	BOISE	ID		04/13/2022		65,419		1			1			316			
5000530	BARNARD	MO		04/13/2022		149,578		(46)			(46)			624			
5000531	CAMPTONVILLE	CA		04/13/2022		313,653		(125)			(125)			7,016			
5000532	OXFORD	AL		05/27/2022		88,504		103			103			583			
5000533	BUTLER	PA		05/27/2022		41,404		83			83			517			
5000534	BISMARCK	AR		05/27/2022		286,722		245			245			1,744			
5000535	FREEPORT	FL		05/27/2022		80,567		110			110			719			
5000536	HIGBEE	MO		05/27/2022		30,622		59			59			364			
5000537	LLANO	TX		05/27/2022		77,993		95			95			524			
5000538	WILLIS	TX		05/27/2022		94,564		146			146			600			
5000539	DOWNSVILLE	LA		05/27/2022		80,080		79			79			429			
5000540	MANSFIELD	LA		05/27/2022		71,140		108			108			654			
5000541	EL DORADO	AR		05/27/2022		165,963		138			138			1,340			
5000542	PACOLET	SC		05/27/2022		173,852		121			121			1,813			
5000543	HOLLY LAKE RANCH	TX		05/27/2022		48,646		73			73			963			
5000544	BLUE CREEK	OH		05/27/2022		17,344		22			22			123			
5000545	NEW BLOOMFIELD	PA		05/27/2022		76,175		88			88			474			
5000546	MICCO	FL		05/27/2022		38,484		52			52			302			
5000547	WILLIS	MI		05/27/2022		51,551		68			68			382			
5000548	PALM BEACH GARDENS	FL		05/27/2022		49,450		58			58			203			
5000549	SAN JOSE	CA		05/27/2022		140,301		140			140			774			
5000551	ENUMCLAW	WA		05/27/2022		143,626		110			110			542			
5000552	HOT SPRINGS	AR		05/27/2022		59,186		74			74			412			
5000553	ANAHEIM	CA		05/27/2022		90,790		70			70			343			
5000554	CHESHIRE	OR		05/27/2022		115,928		89			89			438			
5000555	QUITMAN	TX		05/27/2022		63,771		59			59			315			
5000556	LEVELLAND	TX		05/27/2022		61,142		73			73			476			
5000557	EULESS	TX		05/27/2022		168,929		130			130			638			
5000558	HUDSON	FL		05/27/2022		22,142		42			42			249			
5000559	PELL CITY	AL		05/27/2022		62,488		101			101			1,329			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000560	LEESBURG	FL		05/27/2022		56,642		66			66			351			
5000562	JOHNSTON	SC		05/27/2022		91,439		55			55			262			
5000563	HIGHLAND	NC		05/27/2022		237,242		198			198			1,090			
5000564	PALATKA	FL		05/27/2022		121,510		100			100			367			
5000565	HARLETON	TX		05/27/2022		139,219		103			103			1,120			
5000566	QUINLAN	TX		05/27/2022		221,646		184			184			1,077			
5000567	KARNACK	TX		05/27/2022		116,184		97			97			533			
5000568	HASTINGS	FL		05/27/2022		242,043		201			201			1,463			
5000569	MELBOURNE	AR		05/27/2022		70,289		54			54			1,166			
5000571	BROOKSVILLE	FL		05/27/2022		78,318		57			57			563			
5000572	PORUM	OK		05/27/2022		94,056		194			194			1,232			
5000573	CUSTER	WA		05/27/2022		367,508		277			277			1,459			
5000574	Staten Island	NY		06/09/2022		997,219		342			342			4,330			
5000575	Portland	OR		06/09/2022		408,742		120			120			1,417			
5000576	Mililani	HI		06/09/2022		1,291,187		421			421			5,226			
5000577	Staten Island	NY		06/09/2022		1,437,714		468			468			5,801			
5000578	Brooklyn	NY		06/09/2022		1,438,553		478			478			5,987			
5000579	Nashville	TN		06/09/2022		243,846		19			19			73			
5000581	Mililani	HI		06/09/2022		435,080		138			138			4,549			
5000583	Francis	UT		06/09/2022		450,368		152			152			1,905			
5000585	HASTINGS ON HUDSON	NY		06/09/2022		465,238		155			155			1,935			
5000587	Township Of Washington	NJ		06/09/2022		481,266		130			130			1,455			
5000588	Oceanside	NY		06/09/2022		849,130		283			283			3,551			
5000590	Washington	UT		06/09/2022		790,954		246			246			2,871			
5000591	Port Richey	FL		06/09/2022		95,891		32			32			416			
5000592	Morristown	AZ		06/09/2022		230,263		78			78			1,083			
5000593	La Crescenta	CA		06/09/2022		1,065,139		328			328			3,948			
5000594	Washington	UT		06/09/2022		654,522		173			173			1,978			
5000595	Sonora	CA		06/09/2022		120,252		34			34			398			
5000597	Hicksville	NY		06/09/2022		735,940		263			263			3,406			
5000598	San Diego	CA		06/09/2022		725,087		243			243			3,065			
5000599	Pembroke Pines	FL		06/09/2022		181,911		51			51			582			
5000602	Aventura	FL		06/09/2022		768,267		258			258			3,248			
5000603	Atlanta	GA		06/09/2022		495,470		169			169			2,140			
5000604	Burnsville	NC		06/09/2022		480,723		131			131			1,487			
5000605	Brigantine	NJ		06/09/2022		364,880		113			113			2,458			
5000607	Gainesville	FL		06/09/2022		152,918		45			45			530			
5000608	Stockton	CA		06/09/2022		315,635		86			86			977			
5000609	New York	NY		06/09/2022		2,260,602		830			830			10,912			
5000610	GOSHEN	NY		06/09/2022		600,355		179			179			2,128			
5000611	Staten Island	NY		06/09/2022		482,776		667			667			107,084			
5000613	Princeton	NJ		06/09/2022		851,826		317			317			4,486			
5000615	Irvine	CA		06/09/2022		1,647,940		502			502			5,980			
5000618	Brooklyn	NY		06/09/2022		1,352,419		492			492			6,424			
5000620	Montague	NJ		06/09/2022		355,305		91			91			1,002			
5000621	Cotton Wood Heights	UT		06/09/2022		1,342,795		465			465			5,947			
5000622	Bakersfield	CA		06/09/2022		383,097		126			126			8,636			
5000623	Rancho Mirage	CA		06/09/2022		431,661		22			22			204			
5000624	Nottingham	MD		06/09/2022		185,931		61			61			753			
5000625	Jamaica	NY		06/09/2022		1,009,029		372			372			4,894			
5000626	Point Pleasant Beach	NJ		06/09/2022		474,705		119			119			2,137			

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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
5000627	Flemington	NJ		06/09/2022		566,114		194			194			2,458			
5000628	Haddonfield	NJ		06/09/2022		592,068		172			172			4,071			
5000630	Syosset	NY		06/09/2022		2,228,182		747			747			9,506			
5000631	Long Beach	NY		06/09/2022		450,025		154			154			2,251			
5000632	Norwood	NJ		06/09/2022		605,990		189			189			2,296			
5000634	Land O Lakes	FL		06/09/2022		387,765		123			123			1,502			
5000635	Meridian	ID		06/09/2022		240,136		79			79			993			
5000636	Brooklyn	NY		06/09/2022		737,793		266			266			4,377			
5000637	Hewlett Harbor	NY		06/09/2022		1,185,155		389			389			3,208			
5000639	Fresh Meadows	NY		06/09/2022		1,078,269		380			380			4,886			
5000640	Ossining	NY		06/09/2022		456,461		156			156			3,813			
5000641	Manteca	CA		06/09/2022		585,434		150			150			1,651			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022		209,552		69			69			853			
5000643	Rio Rancho	NM		06/09/2022		204,019		54			54			648			
5000645	San Carlos	CA		06/09/2022		2,595,556		797			797			9,619			
5000646	Mammoth Lakes	CA		06/09/2022		735,423		190			190			5			
5000647	Montauk	NY		06/09/2022		940,060		292			292			3,520			
5000648	Corona	CA		06/09/2022		437,599		627			627			7,559			
5000649	Brooklyn	NY		06/09/2022		1,430,620		523			523			8,091			
5000650	Brooklyn	NY		06/09/2022		1,371,435		425			425			5,140			
5000652	Temecula	CA		06/09/2022		919,931		262			262			3,047			
5000653	Northport	NY		06/09/2022		602,447		222			222			2,923			
5000654	Broken Arrow	OK		06/09/2022		413,059		123			123			4,562			
5000655	Ontario	CA		06/09/2022		468,824		153			153			1,938			
5000656	Great Neck	NY		06/09/2022		1,346,249		402			402			3,174			
5000657	Ridgewood	NY		06/09/2022		800,985		239			239			2,844			
5000658	Spring Valley	NY		06/09/2022		691,981		217			217			2,651			
5000659	Brooklyn	NY		06/09/2022		2,153,998		641			641			7,634			
5000662	Holtsville	NY		06/09/2022		545,530		175			175			2,160			
5000663	Eagle Mountain	UT		06/09/2022		503,402		177			177			2,549			
5000664	Ozone Park	NY		06/09/2022		668,239		223			223			2,793			
5000666	Albuquerque	NM		06/09/2022		120,680		35			35			141			
5000667	Burlington	NJ		06/09/2022		161,285		51			51			615			
5000668	Huntington Beach	CA		06/09/2022		1,031,565		285			285			3,265			
5000669	Port Saint Lucie	FL		06/09/2022		215,453		61			61			1,016			
5000671	Bakersfield	CA		06/09/2022		408,368		125			125			1,513			
5000672	Holtsville	NY		06/09/2022		285,022		92			92			1,135			
5000675	NEWPORT COAST	CA		08/18/2022		2,630,773		3,627			3,627			14,161			
5000676	Mililani	HI		08/18/2022		2,710,771		2,655			2,655			13,185			
5000677	MIAMI	FL		08/18/2022		2,141,055		1,388			1,388			6,658			
5000679	GOLDEN BEACH	FL		08/18/2022		1,752,673		2,049			2,049			8,920			
5000682	SANTA PAULA	CA		08/18/2022		1,219,421		1,781			1,781			6,753			
5000683	DESTIN	FL		08/18/2022		1,247,010		1,061			1,061			5,731			
5000684	KIRKLAND	WA		08/18/2022		1,212,428		1,308			1,308			6,262			
5000685	MOUNTAIN VIEW	CA		08/18/2022		1,183,761		1,602			1,602			4,460			
5000686	SAN DIEGO	CA		08/18/2022		1,089,384		1,459			1,459			6,096			
5000687	RANCHO MIRAGE	CA		08/18/2022		976,050		844			844			4,680			
5000688	IRVING	TX		08/18/2022		915,931		680			680			3,392			
5000689	STATEN ISLAND	NY		08/18/2022		823,221		640			640			2,217			
5000690	WILLIS	TX		08/18/2022		765,135		799			799			3,894			
5000692	PONTE VEDRA BEACH	FL		08/18/2022		717,956		1,147			1,147			4,249			

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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
5000693	RANCHO MIRAGE	CA		08/18/2022		728,654		913			913			3,749			
5000694	RENO	NV		08/18/2022		679,548		412			412			1,931			
5000696	Washington	UT		08/18/2022		640,213		502			502			2,594			
5000697	SEATTLE	WA		08/18/2022		545,295		687			687			2,923			
5000698	SANTA MONICA	CA		08/18/2022		532,839		470			470			3,289			
5000701	SELBYVILLE	DE		08/18/2022		468,313		289			289			1,349			
5000702	PLEASANTON	CA		08/18/2022		453,362		390			390			2,117			
5000703	CONCORD	CA		08/18/2022		409,130		503			503			2,820			
5000704	FALL RIVER	MA		08/18/2022		393,437		508			508			1,643			
5000706	STATEN ISLAND	NY		08/18/2022		399,906		330			330			4,745			
5000707	CHESTERFIELD	VA		08/18/2022		398,055		353			353			1,858			
5000708	WEST ISLIP	NY		08/18/2022		354,276		537			537			1,857			
5000709	MIAMI SPRINGS	FL		08/18/2022		360,819		309			309			1,676			
5000710	FRANKLIN LAKES	NJ		08/18/2022		359,507		304			304			1,636			
5000711	MIAMI	FL		08/18/2022		352,756		256			256			1,298			
5000712	ORLANDO	FL		08/18/2022		308,335		185			185			867			
5000714	OZONE PARK	NY		08/18/2022		274,927		177			177			844			
5000715	DAVENPORT	FL		08/18/2022		232,612		133			133			602			
5000716	BROOKLYN	NY		08/18/2022		229,450		152			152			742			
5000717	CARMEL	NY		08/18/2022		201,507		146			146			652			
5000718	NORTH BEACH	MD		08/18/2022		193,979		132			132			643			
5000719	LEXINGTON PARK	MD		08/18/2022		192,812		123			123			582			
5000720	HAMPTON	NH		08/18/2022		191,872		155			155			814			
5000721	CORAL GABLES	FL		08/18/2022		189,673		99			99			2,078			
5000722	DELRAY BEACH	FL		08/18/2022		182,999		146			146			1,671			
5000723	HAINES CITY	FL		08/18/2022		154,173		140			140			766			
5000724	BALTIMORE	MD		08/18/2022		140,861		89			89			439			
5000725	FREDERICKSBURG	VA		08/18/2022		137,707		88			88			419			
5000726	CONROE	TX		08/18/2022		115,696		71			71			336			
5000727	CONROE	TX		08/18/2022		115,696		71			71			336			
5000728	PHILADELPHIA	PA		08/18/2022		110,130		65			65			300			
5000729	PHILADELPHIA	PA		08/18/2022		91,917		183			183			993			
5000730	TERRE HAUTE	IN		08/18/2022		96,721		105			105			431			
0299999. Mortgages with partial repayments						347,429,672		396,202		1,562,523	1,958,725			6,741,144			
0599999 - Totals						349,819,684		396,706		1,562,523	1,959,229		1,911,218	8,620,803		(31,559)	(31,559)

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		44,291				
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I L.P.	Chicago	IL	DIRECT FUNDING		08/10/2017		3,612,159				
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP			OCEANSOUND PARTNERS FUND, LP		02/14/2020		2,135,527				
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			DIRECT FUNDING		07/13/2021		172,842				
BES2PG-FH-9	SEMPERVIRENS CAPITAL FUND II L			DIRECT FUNDING		02/11/2022		250,000				
BES39U-AV-8	LENDBUZZ AUTO 9.500% 12/31/33			DIRECT FUNDING		05/02/2023		19,312,838				
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING		11/27/2018		78,883				
BES2XR-BR-8	VOLOFIN STL - ZEPHYRUS			DIRECT FUNDING		07/29/2022		350,000				
1999999. Joint Venture Interests - Common Stock - Unaffiliated								25,956,540				XXX
59801R-AE-7	MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS			MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS		12/20/2021		45,290				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								45,290				XXX
6099999. Total - Unaffiliated								26,001,830				XXX
6199999. Total - Affiliated												XXX
6299999 - Totals								26,001,830				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	BLACKSTONE TACTICAL OPPORTUNIT	01/26/2015	09/21/2023	2,607,688							2,607,688	2,607,396		(292)	(292)	
BES39U-AV-8	LENDBUZZ AUTO 9.500% 12/31/33			Redemption 100.0000	05/02/2023	05/03/2023	705,947							705,947	705,947				9,403
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,313,635							3,313,635	3,313,343		(292)	(292)	9,403
BES1Q1-0E-6	NCS TE HOLDCO 2020 LLC			Paydown	05/07/2020	09/29/2023	124,500							124,500	124,500				
2599999. Joint Venture Interests - Other - Unaffiliated							124,500							124,500	124,500				
48250H-AC-2	KKR 2012-1A B 15.095% 07/15/30			Paydown	12/20/2021	07/17/2023	169,807							169,807	169,807				6,960
78711A-AA-1	SAILS 4 LLC 3.000% 04/30/26			Paydown	09/30/2018	07/15/2023													
87289B-AH-7	TCP DLF VIII 2018 CLO SUB EQ 0.000%			Paydown	12/20/2021	03/28/2023	(546,621)							(546,621)	(546,621)				
92870V-AG-0	VOLTAGE FINANCE LLC CL C 1.000% 05/15/			Redemption 100.0000	02/07/2014	07/19/2023	87,175							87,175	87,175				1,477
92870V-AH-8	VOLTAGE FINANCE LLC CL D 0.000% 05/15/			Redemption 100.0000	02/07/2014	07/24/2023	872							872	872				
04015X-AN-2	ARES CLO LTD SERIES 14 31RA CLASS SUB 14			Paydown	12/20/2021	08/24/2023	237,005							237,005	237,005				21,152
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 18 2A			Paydown	12/20/2021	07/19/2023	767,357			147,126		(147,126)		620,231	620,231				93,042
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB			Paydown	12/20/2021	07/18/2023	261,781			55,714		(55,714)		206,067	206,067				11,788
09626F-AE-1	BLUE MOUNTAIN LTD 0.000% 07/20/26			Paydown	06/02/2014	07/20/2023													
118381-AD-4	BUCKHORN PARK CLO LTD SERIES 19 1A CLASS			Paydown	12/20/2021	07/18/2023	220,181			46,277		(46,277)		173,904	173,904				964

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 18 61I CL			Paydown	12/20/2021	07/17/2023	1,052,619			154,449		(154,449)		898,170	898,170				27,057
36320N-AE-6	GALXY 2015-19A COMB SERIES 2015-20A CLAS			Paydown	12/20/2021	07/20/2023	186,636			51,872		(51,872)		134,764	257,653		122,893	122,893	4,781
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C			Paydown	12/20/2021	07/20/2023	191,379							191,379	191,379				11,915
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			Paydown	12/20/2021	07/17/2023	383,886							383,886	383,886				23,816
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU			Paydown	12/20/2021	07/15/2023	713,752							713,752	713,752				
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS			Paydown	12/20/2021	07/20/2023	640,726							640,726	640,726				60,274
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS			Paydown	10/13/2020	07/20/2023	461,835			130,329		(130,329)		331,506	331,506				5,490
BGH530-RN-2	PDFNI 2017			Paydown	06/09/2017	01/17/2023	(722,003)							(722,003)	(722,003)				
BGH523-TA-3	PDFNI 2017 LLC INTEREST 4			Paydown	05/09/2017	01/17/2023	(839,902)							(839,902)	(839,902)				
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST			Paydown	04/12/2016	01/17/2023	(4,359,145)							(4,359,145)	(4,359,145)				
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			Paydown	07/06/2016	01/17/2023	(1,230,615)							(1,230,615)	(1,230,615)				
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 3			Paydown	08/26/2016	01/17/2023	(959,509)							(959,509)	(959,509)				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							(3,282,784)			585,767		(585,767)		(3,868,551)	(3,745,662)		122,893	122,893	268,716
6099999. Total - Unaffiliated							155,351			585,767		(585,767)		(430,416)	(307,819)		122,601	122,601	278,119
6199999. Total - Affiliated																			
6299999 - Totals							155,351			585,767		(585,767)		(430,416)	(307,819)		122,601	122,601	278,119

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
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		07/19/2023	PIPER SANDLER & CO		14,898,883	14,931,545	52,468	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		07/24/2023	PIPER SANDLER & CO		10,050,000	10,000,000	45,000	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/14/2023	WELLS FARGO SECURITIES, LLC		4,967,161	4,980,000	23,240	1.A
91282C-HY-0	US TREASURY N B 4.625% 09/15/26		09/13/2023	CITADEL SECURITIES INSTITUTION		499,297	500,000		1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						30,415,341	30,411,545	120,708	XXX
62878U-2G-6	NBN CO LTD SERIES 144A 6.000% 10/06/33	D	09/27/2023	J.P. MORGAN SECURITIES, LLC		498,625	500,000		1.D FE
0309999999. Subtotal - Bonds - All Other Governments						498,625	500,000		XXX
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF SERIES N 1		08/17/2023	RBC Capital Markets, LLC		500,000	500,000		1.A FE
3130AW-S4-3	FEDERAL HOME LOAN BANK 6.000% 08/16/33		07/28/2023	STIFEL NICOLAUS & COMPANY, INC		250,000	250,000		1.B FE
3130AX-3A-4	FEDERAL HOME LOAN BANK 6.500% 09/13/38		08/29/2023	SANTANDER US CAPITAL LLC		1,205,000	1,205,000		1.B FE
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		05/01/2023	Interest Capitalization		(32,040)	(32,040)		1.A
3133EP-PK-5	FEDERAL FARM CREDIT BANK 5.980% 07/12/		07/24/2023	TD Securities (USA) LLC		3,617,750	3,625,000	7,828	1.B FE
3133EP-QK-4	FEDERAL FARM CREDIT BANK 6.050% 07/24/		07/21/2023	FHN FINANCIAL CAPITAL MARKETS		2,497,500	2,500,000		1.B FE
3133EP-SD-8	FEDERAL FARM CREDIT BANK 5.970% 08/08/		07/31/2023	NOMURA SECURITIES INTERNATIONA		250,000	250,000		1.B FE
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		08/01/2023	Interest Capitalization		4,433	4,433		1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		07/01/2023	Interest Capitalization		7	7		1.A
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50		08/02/2023	PIPER SANDLER & CO		10,661,642	10,747,284	9,852	1.A
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%		07/31/2023	PIPER SANDLER & CO		1,895,521	1,898,190	580	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000		08/02/2023	MORGAN STANLEY & CO		1,756,552	1,758,750	1,759	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000		09/01/2023	Interest Capitalization		8,794	8,794		1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000		08/03/2023	BMO CAPITAL MARKETS CORP BONDS		250,112	251,250	293	1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000		09/01/2023	Interest Capitalization		1,256	1,256		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000		08/15/2023	BOFA SECURITIES INC		1,745,420	1,750,000	8,750	1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000		09/01/2023	Interest Capitalization		8,750	8,750		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000		08/22/2023	Brean Capital LLC		1,467,656	1,500,000	7,500	1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000		09/01/2023	Interest Capitalization		7,500	7,500		1.A
3137HA-R6-5	FREDDIE MAC SERIES 5348 CLASS HA 6.000		09/28/2023	PIPER SANDLER & CO		14,953,125	15,000,000	5,000	1.A
3137HA-RC-2	FREDDIE MAC SERIES 5348 CLASS HZ 6.000		09/27/2023	Barclays Capital		479,277	500,000	2,333	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53		08/16/2023	GOLDMAN SACHS & CO		483,756	485,958	1,053	1.A
641279-VY-7	NEVADA ST HSG DIV SF MTGE REVE SERIES E		08/30/2023	J.P. MORGAN SECURITIES, LLC		1,500,000	1,500,000		1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						43,512,011	43,720,132	44,948	XXX
00110X-AA-2	AFN ABSPROP001 LLC SERIES 2021 1A CLASS		09/15/2023	Barclays Capital		390,869	480,607	856	1.A FE
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		05/02/2023	BANK OF AMERICA MERRILL LYNCH		(5,986)		153	1.A FM
00452A-AA-8	ACCIDENT FUND INS CO AM SERIES 144A 8.		08/04/2023	J.P. MORGAN SECURITIES, LLC		4,505,625	4,500,000	7,438	2.B FE
00792F-AA-6	AFFIRM INC SERIES 2023 B CLASS A 144A		09/12/2023	Barclays Capital		8,998,972	9,000,000		1.A FE
00792F-AB-4	AFFIRM INC SERIES 2023 B CLASS B 144A		09/12/2023	Barclays Capital		7,998,167	8,000,000		1.C FE
01627A-AD-0	ALIGNED DATA CENTERS ISSUER LL SERIES 20		08/10/2023	Guggenheim Securities, LLC		976,954	1,000,000		1.G FE
032654-BA-2	ANALOG DEVICES INC 3.450% 06/15/27		09/18/2023	Tax Free Exchange		95,057	100,000	891	1.G FE
03789X-AE-8	APPLEBEES IHOP FUNDING LLC SERIES 2019 1		07/25/2023	Barclays Capital		91,291	99,000	584	2.B FE
05377R-HN-7	AVIS BUDGET RENTAL CAR FUNDIN SERIES 202		09/12/2023	BOFA SECURITIES INC		999,918	1,000,000		1.F FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		09/13/2023	ROBERT W. BAIRD & CO INC		105,293	122,500	191	1.F FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC 5.950% 08/04/3		08/01/2023	BOFA SECURITIES INC		247,610	250,000		2.C FE
100743-AN-3	BOSTON GAS COMPANY SERIES 144A 6.119%		07/17/2023	Various		3,518,851	3,500,000		2.A FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20		08/22/2023	BOFA SECURITIES INC		912,264	921,770	3,740	1.C FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		08/31/2023	Barclays Capital		2,749,954	2,750,000	19,129	1.C FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		08/04/2023	Barclays Capital		558,071	571,648	611	1.C FE
10569U-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		08/03/2023	Barclays Capital		499,992	500,000	3,433	1.A FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C		09/14/2023	SMBC NIKKO SECURITIES AMERICA		1,933,834	2,000,000		1.E FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12565K-AE-7	CLI FUNDING LLC SERIES 2022 1A CLASS A 1		07/05/2023	STONEX FINANCIAL INC		186,569	219,533	315	1.F FE
12575A-AD-9	CMFT NET LEASE MASTER ISSUER SERIES 2021		09/28/2023	CANTOR FITZGERALD & CO		36,984	50,000	51	1.C FE
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		04/11/2023	AMHERST PIERPONT		(128,021)		(275)	1.A FM
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		04/11/2023	Various		383,091	383,091		1.F PL
15675C-AC-9	CERBERUS SERIES 2023 3A CLASS B 144A 8		08/17/2023	NATIXIS SECURITIES AMERICAS		2,250,000	2,250,000		1.C FE
171937-AG-0	CIFC LBC MIDDLE MARKET CLO LLC SERIES 20		08/31/2023	WELLS FARGO SECURITIES, LLC		9,000,000	9,000,000		1.F FE
171937-AJ-4	CIFC LBC MIDDLE MARKET CLO LLC SERIES 20		08/31/2023	WELLS FARGO SECURITIES, LLC		5,500,000	5,500,000		2.C FE
171937-AL-9	CIFC LBC MIDDLE MARKET CLO LLC SERIES 20		08/31/2023	WELLS FARGO SECURITIES, LLC		1,980,000	2,000,000		3.C FE
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		03/30/2023	AMHERST PIERPONT		(14,729)		(5)	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		04/19/2023	BANK OF AMERICA MERRILL LYNCH		(2,591)		(11)	1.A FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		03/27/2023	BANK OF AMERICA MERRILL LYNCH				(294)	1.A FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		08/25/2023	Interest Capitalization		66	66		1.A FM
17331L-AA-5	CITIGROUP COMMERCIAL MORTGAG SERIES 2023		07/17/2023	BBGAIMBEXP - BarbCo BOLI Enhan		5,060,000	5,000,000	9,716	1.A FE
228925-AA-1	CRSO TRUST CRSO 23 BRND 7.121% 07/10/2		07/07/2023	MORGAN STANLEY & CO		7,609,493	7,600,000	27,059	1.A FE
228925-AG-8	CRSO TRUST CRSO 23 BRND 7.910% 07/10/2		07/07/2023	MORGAN STANLEY & CO		4,554,996	4,550,000	18,003	1.D FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA		07/25/2023	Barclays Capital		1,755,867	1,925,000	15,126	2.B FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 201		07/06/2023	WELLS FARGO SECURITIES, LLC		1,434,700	1,568,113	13,453	2.A FE
26441C-CA-1	DUKE ENERGY CORP 6.100% 09/15/53		09/05/2023	MIZUHO SECURITIES USA LLC		3,998,280	4,000,000		2.B FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		06/26/2023	Interest Capitalization		(12,736)	(12,736)		6. FM
30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES A		05/30/2023	DIRECT FUNDING		(10,700,000)	(10,700,000)		1.E PL
30296#-AD-8	FP SOLAR FINANCE HOLDINGS LLC SERIES B		05/30/2023	DIRECT FUNDING		(6,300,000)	(6,300,000)		2.B PL
32027E-AH-4	FIRST FRANKLIN MTG LOAN ASSET SERIES 200		07/25/2023	Interest Capitalization		13,480	13,480		1.A FM
33830J-AA-3	FIVE GUYS FUNDING LLC SERIES 2017 1A CLA		08/09/2023	WELLS FARGO SECURITIES, LLC		1,686,697	1,723,750	5,727	2.C FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		05/01/2023	Interest Capitalization		(19,862)	(19,862)		1.A
35910E-AA-2	FRONTIER ISSUER LLC SERIES 2023-1 CLAS A		08/01/2023	GOLDMAN SACHS & CO		5,768,818	6,000,000		1.F FE
361448-BM-4	GATX CORP 6.050% 03/15/34		09/06/2023	Various		997,332	1,000,000		2.B FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.		07/13/2023	MIZUHO SECURITIES USA LLC		4,084,965	4,129,124	9,150	1.A FE
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.		09/18/2023	Various		2,736,960	2,737,000	15,073	1.F FE
36228F-6R-2	GSAMP TRUST SERIES 2004 AR1 CLASS M3 6		05/02/2023	BANK OF AMERICA MERRILL LYNCH				(318)	4.A FE
36831N-AA-6	GCM GROSVENOR 10.520% 10/24/29		09/15/2023	DIRECT FUNDING		5,000,000	5,000,000		1.F Z
40467A-AH-2	HAH GROUP HOLDING CO LLC 10.434% 04/02/		05/31/2023	Tax Free Exchange		4,486	4,618		4.B FE
40467A-AH-2	HAH GROUP HOLDING CO LLC 10.434% 04/02/		05/31/2023	Tax Free Exchange		2,909,550	2,995,382		4.C FE
440327-AL-8	HORACE MANN EDUCATORS CO 7.250% 09/15/		09/12/2023	J.P. MORGAN SECURITIES, LLC		4,991,950	5,000,000		2.B FE
44148J-AA-7	HOTWIRE FUNDING LLC SERIES 2021 1 CLASS		08/17/2023	WELLS FARGO SECURITIES, LLC		219,570	250,000	16	1.F FE
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES 5.400%		08/01/2023	Various		699,943	750,000	13,050	2.B FE
46590X-AQ-9	JBS USA FOOD FINANCE 4.375% 02/02/52		08/21/2023	Tax Free Exchange		1,999,357	2,000,000	4,861	2.C FE
46590X-AY-2	JBS USA FOOD FINANCE 5.750% 04/01/33		08/21/2023	Tax Free Exchange		3,702,184	3,750,000	84,453	2.C FE
48555L-AA-9	KAPITUS ASSET SECURITIZATION I SERIES 20		09/27/2023	GLAC - GA - Sec		6,636,502	6,750,000	24,581	1.C FE
48555L-AB-7	KAPITUS ASSET SECURITIZATION I SERIES 20		09/27/2023	GLAC - GA - Sec		1,656,041	1,672,000	6,944	1.E FE
48555L-AC-5	KAPITUS ASSET SECURITIZATION I SERIES 20		09/27/2023	GLAC - GA - Sec		1,584,805	1,594,000	9,651	2.A FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 10.641% 0		09/19/2023	DIRECT FUNDING		7,625,000	7,625,000		1.E FE
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		03/29/2023	BANK OF AMERICA MERRILL LYNCH				(2,802)	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		03/28/2023	BANK OF AMERICA MERRILL LYNCH				(283)	1.A FM
529922-AA-4	LIBERTAS ASSET SECURITIZATION SERIES 202		07/28/2023	Guggenheim Securities, LLC		15,187,695	15,188,000		1.E PL
529922-AD-8	LIBERTAS ASSET SECURITIZATION SERIES 202		07/28/2023	Guggenheim Securities, LLC		5,024,911	5,025,000		1.E PL
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		05/10/2023	MORGAN STANLEY & CO		(863)		(2)	1.A FM
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202		09/15/2023	MORGAN STANLEY & CO		5,659,835	5,750,000	25,875	1.A FE
62534K-AA-8	MULLIGAN ASSET SECURITIZATION SERIES 202		09/20/2023	GLAC - GA - Sec		7,556,250	7,500,000	10,881	1.F FE

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

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62829D-2A-7	MUTUAL OF OMAHA GLOBAL SERIES 144A 5.8		07/20/2023	Various		5,098,925	5,100,000		1.E FE
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		04/11/2023	BANK OF AMERICA MERRILL LYNCH		(32,245)	(37,202)	(607)	1.A FM
67108S-AA-6	ONDECK ASSET SECURITIZATION TR SERIES 20		07/20/2023	JEFFERIES GROUP, INC		28,996,274	29,000,000		1.A FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.295%		07/31/2023	Interest Capitalization		12,874	12,874		1.G Z
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		07/21/2023	BMO CAPITAL MARKETS CORP BONDS		499,995	500,000	2,354	1.A FE
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		07/21/2023	BMO CAPITAL MARKETS CORP BONDS		2,249,974	2,250,000	11,170	1.C FE
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		08/02/2023	BNP Paribas		2,834,888	2,848,687	1,451	1.A FE
682680-BC-6	ONEOK INC 4.500% 03/15/50		07/20/2023	JEFFERIES GROUP, INC		4,249,630	5,500,000	88,688	2.B FE
69328@-AE-8	PDIF GCF CLO ISSUER 2022-1 LLC 12.372%		05/22/2023	DIRECT FUNDING		(76,527)	(76,527)		2.B Z
709599-BW-3	PENSKE TRUCK LEASING CORP SERIES 144A		07/27/2023	WELLS FARGO SECURITIES, LLC		249,363	250,000		2.B FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		07/03/2023	DIRECT FUNDING		447,007	447,007		1.E PL
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023		09/13/2023	BOFA SECURITIES INC		1,449,989	1,450,000	5,153	1.A FE
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		05/10/2023	MORGAN STANLEY & CO		(6,304)			3.C FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		05/02/2023	AMHERST PIERPONT		4,615	6,685	3	2.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		05/02/2023	AMHERST PIERPONT		(22,386)	(29,154)	(16)	2.B FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		05/02/2023	AMHERST PIERPONT		2,645	3,831	2	2.C FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		05/02/2023	AMHERST PIERPONT		12,867	18,638	9	2.E FM
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC 5.268% 10/1		04/10/2023	Interest Capitalization		(709,179)	(709,179)		5.B FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		07/07/2023	Barclays Capital		43,698	48,583	109	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		08/30/2023	Barclays Capital		42,752	48,500	64	2.B FE
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		09/26/2023	DIRECT FUNDING		6,500,000	6,500,000		2.C Z
85236K-AH-5	STACK INFRASTRUCTURE ISSUER LL SERIES 20		07/24/2023	MORGAN STANLEY & CO		3,912,520	4,000,000		1.G FE
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		05/10/2023	MORGAN STANLEY & CO INTERNAT'L		58,235	63,523	86	1. FM
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		05/10/2023	MORGAN STANLEY & CO INTERNAT'L		866,556	945,248	1,280	1.A FM
86805*-AA-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		08/01/2023	DIRECT FUNDING		6,240,000	6,240,000		2.C Z
87289B-AA-2	TCP DLF VIII 2018 CLO 7.097% 02/28/30		06/28/2023	Interest Capitalization		(2,791,381)	(2,791,381)		1.A FE
87335*-AB-9	TPR FUNDING 2022-1 LLC 7.808% 12/15/32		09/06/2023	TPR FUNDING 2022-1		3,600,000	3,600,000		1.D FE
87342R-AE-4	TACO BELL FUNDING LLC SERIES 2018 1A CLA		07/07/2023	Barclays Capital		267,407	286,500	1,808	2.B FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		09/12/2023	DIRECT FUNDING		9,767,275	9,767,275		2.C Z
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		09/12/2023	DIRECT FUNDING		9,672,461	9,672,461		2.C Z
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021		07/05/2023	STONEX FINANCIAL INC		507,712	606,563	533	1.F FE
92539T-AD-5	VERUS SECURITIZATION TRUST SERIES 2023 4		05/15/2023	MORGAN STANLEY & CO		399,991	400,000	1,809	2.C FE
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		03/29/2023	AMHERST PIERPONT				(194)	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		05/12/2023	MORGAN STANLEY & CO		3,800	4,469	8	1. FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		05/12/2023	MORGAN STANLEY & CO		1,237,909	1,455,627	2,733	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		05/04/2023	BANK OF AMERICA MERRILL LYNCH		6,821	7,604	8	1. FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		05/04/2023	BANK OF AMERICA MERRILL LYNCH		1,544,846	1,722,140	1,842	1.A FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		05/04/2023	BANK OF AMERICA MERRILL LYNCH		(38,646)	(44,575)	(2,282)	3.B FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		05/04/2023	BANK OF AMERICA MERRILL LYNCH		38,646	44,575	72	3.C FM
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS		09/13/2023	Barclays Capital		297,014	344,750	758	2.B FE
BES1L0-YU-0	LAB CRAFTERS INTERMEDIATE HOLD 12.538%		06/30/2023	Interest Capitalization		80,172	80,172		2.C Z
BES2GU-Y0-4	CLARUS CAPITAL LLC 8.416% 09/30/31		09/29/2023	DIRECT FUNDING		15,755,655	15,755,655		2.C Z
BES2GU-Y5-3	CLARUS CAPITAL LLC 10.000% 09/30/31		09/29/2023	DIRECT FUNDING		2,401,847	2,401,847		2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 12.500% 12/22/28		09/28/2023	DIRECT FUNDING		2,204,268	2,204,268		2.C Z
BES2W4-KQ-2	SGA DENTAL PARTNERS OPCO LLC 11.391% 06		09/07/2023	DIRECT FUNDING		920,000	920,000		2.B Z
BES2WE-A3-2	APT OPCO 11.788% 12/28/26		08/07/2023	DIRECT FUNDING		500,000	500,000		2.B Z
BES2XY-ZT-3	CHERRY BEKAERT LLP 10.577% 06/30/28		08/07/2023	Various		3,767,886	3,789,076		2.B Z
BES2XY-ZU-0	CHERRY BEKAERT LLP 10.570% 06/30/28		09/01/2023	DIRECT FUNDING		835,443	835,443		2.B Z

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BES30M-ED-1	HLSG INTERMEDIATE LLC 6.250% 03/31/28		07/12/2023	WHITNEY FUNDING, LLC		2,336,967	2,364,949		2.B Z
BES313-06-2	CENTRIC COMMERCIAL FUNDING II 11.126% 1		09/29/2023	CENTRIC COMMERCIAL FUNDING II,		4,287,782	4,287,782		2.B Z
BES32Z-8X-3	BACKCAST SPECTRA ARTICOM 9.558% 11/03/		09/11/2023	BCAST 2022-A ISSUER LLC		1,500,000	1,500,000		2.B Z
BES344-94-3	CLARUS CAPITAL LLC 8.409% 09/30/31		09/29/2023	DIRECT FUNDING		5,251,885	5,251,885		2.B Z
BES39Y-VM-7	FP SOLAR FINANCE HOLDINGS LLC 8.930% 0		07/31/2023	DIRECT FUNDING		21,875,000	21,875,000		2.B Z
BES39Y-VN-5	FP SOLAR FINANCE HOLDINGS LLC 11.330% 0		07/31/2023	DIRECT FUNDING		13,125,000	13,125,000		2.B Z
BES3BE-7L-7	KALIBRI LLC 9.834% 05/31/26		09/20/2023	DIRECT FUNDING		900,000	900,000		2.B Z
BES3BF-06-4	KWOR ACQUISITION INC 10.492% 12/22/28		09/29/2023	DIRECT FUNDING		135,333	135,333		2.B Z
BES3DK-SJ-3	OSP LAKESIDE INTERMEDIATE HOLD 12.342%		09/28/2023	DIRECT FUNDING		6,000,000	6,000,000		2.B Z
BES3EF-AH-6	GC WAVES HOLDINGS INC 11.331% 08/11/28		08/25/2023	DIRECT FUNDING		202,950	205,000		2.B Z
BES3F1-QB-2	APOLLO DEBT SOLUTIONS BDC 8.540% 09/28		08/10/2023	GOLDMAN SACHS & CO		32,500,000	32,500,000		2.B Z
BES3G2-3V-0	PATHSTONE FAMILY OFFICE LLC 11.852% 05/		08/31/2023	DIRECT FUNDING		121,951	121,951		2.B Z
BES3G2-9H-5	CVAUSA MANAGEMENT LLC 11.917% 05/22/29		09/07/2023	DIRECT FUNDING		2,205,298	2,205,298		2.B Z
BES3G2-DX-5	CVAUSA MANAGEMENT LLC 11.917% 05/22/29		09/07/2023	DIRECT FUNDING		923,148	923,148		2.B Z
BES3G6-GR-6	GENESIS LOAN TRUST 2023 1 8.630% 08/31		09/29/2023	DIRECT FUNDING		28,922,969	28,922,969		2.B Z
BES3GA-E3-2	METRONET INFRA ISSUER LLC MNET 7.860%		09/21/2023	DIRECT FUNDING		20,000,000	20,000,000		2.B Z
BES3GA-E4-0	METRONET INFRA ISSUER LLC MNET 9.110%		09/21/2023	DIRECT FUNDING		5,000,000	5,000,000		2.B Z
BES3HH-84-1	LIBRA SOLUTIONS 2023 A LLC 8.200% 09/1		09/29/2023	DIRECT ASSET FUNDS		30,074,031	30,074,031		2.B Z
BGH7DM-SF-5	EISNER ADVISORY GROUP 11.443% 07/28/28		09/29/2023	SINK		4,657	4,657		4.B FE
BGH82K-U4-1	AA FAMILY HOUSING HOLDINGS LLC 7.927%		07/13/2023	DIRECT FUNDING		505,400	505,400		1.E PL
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 5.869%		09/11/2023	Deutschebank Securities		2,444,786	2,542,679	7,963	1.E FE
13607L-WW-9	CANADIAN IMPERIAL BANK 6.092% 10/03/33	A	09/26/2023	CIBC World Markets Inc		500,000	500,000		1.F FE
775109-CH-2	ROGERS COMMUNICATIONS IN 3.800% 03/15/	A	07/25/2023	Tax Free Exchange		2,994,094	3,000,000	41,167	2.C FE
00103C-AC-3	ACRES PLC SERIES 2021 FL1 CLASS AS 144A	D	07/20/2023	PERFORMANCE TRUST CAPITAL PART		481,250	500,000	434	1.A FE
03770C-AL-9	APIDOS CLO SERIES 2022 41A CLASS D 144A	D	09/20/2023	GLAC - GA - Sec		2,511,607	2,500,000	47,450	2.C FE
04017T-AG-4	ARES CLO LTD SERIES 14 31RA CLASS C 144A	D	09/13/2023	GLAC - GA - Sec		7,828,339	8,130,000	37,484	1.F FE
05682V-AJ-4	BAIN CAPITAL CREDIT CLO LTD SERIES 18 2A	D	09/13/2023	GLAC - GA - Sec		6,463,000	7,127,956	96,829	2.C FE
26253B-AL-8	DRYDEN SENIOR LOAN FUND SERIES 2022 104A	D	09/13/2023	GLAC - GA - Sec		5,160,443	5,250,000	39,119	2.C FE
28851Q-AJ-2	ELLINGTON CLO LTD SERIES 2017 1A CLASS C	D	09/13/2023	GLAC - GA - Sec		4,876,006	5,000,000	71,413	1.B FE
29002A-AJ-3	ELMWOOD CLO 20 LTD SERIES 2022 7A CLASS	D	09/27/2023	GLAC - GA - Sec		3,538,216	3,550,000	75,949	2.C FE
34964W-AL-6	FORTRESS CREDIT BSL LIMITED SERIES 2022	D	09/20/2023	GLAC - GA - Sec		4,924,525	4,900,000	102,679	2.C FE
36320M-AU-2	GALAXY CLO LTD SERIES 15 20A CLASS D2R 1	D	09/13/2023	GLAC - GA - Sec		7,424,028	7,718,734	100,065	2.B FE
42086P-AG-8	KINGSLAND LTD SERIES 18 8A CLASS C 144A	D	09/27/2023	GLAC - GA - Sec		1,665,321	1,688,135	24,930	1.E FE
42086P-AJ-2	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C	D	09/20/2023	GLAC - GA - Sec		2,757,212	2,882,276	43,492	2.C FE
48252K-AG-4	KKR FINANCIAL CLO LTD SERIES 21 CLASS D	D	09/20/2023	GLAC - GA - Sec		6,500,669	6,758,386	102,758	2.C FE
48256E-AL-3	KKR FINANCIAL CLO LTD SERIES 48A CLASS D	D	09/28/2023	BANK OF AMERICA MERRILL LYNCH		8,000,000	8,000,000		2.B Z
59801T-AJ-2	MIDOCEAN CREDIT CLO SERIES 2016 5I CLASS	D	09/20/2023	GLAC - GA - Sec		6,100,829	6,227,564	124,605	1.E FE
59801W-AJ-5	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	D	09/27/2023	GLAC - GA - Sec		585,753	631,001	12,257	2.C FE
59801W-AR-7	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	D	09/27/2023	GLAC - GA - Sec		920,459	932,785	13,747	1.A FE
59801W-AT-3	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	D	09/27/2023	GLAC - GA - Sec		650,941	658,437	10,516	1.E FE
640977-AJ-3	NEUBERGER BERMAN LOAN ADVIS SERIES 2023	D	08/29/2023	SMBC NIKKO SECURITIES AMERICA		13,000,000	13,000,000		2.B Z
640977-AL-8	NEUBERGER BERMAN LOAN ADVIS SERIES 2023	D	08/29/2023	SMBC NIKKO SECURITIES AMERICA		3,980,000	4,000,000		2.B Z
647558-AA-3	NEW MOUNTAIN GUARDIAN IV RAT SERIES 2023	D	09/27/2023	DIRECT FUNDING		6,977,390	7,000,000		1.G FE
67115C-AG-9	OCP CLO CLT SERIES 2022-25A CLASS C2 144	D	09/27/2023	GLAC - GA - Sec		4,767,830	4,750,000	89,710	1.F FE
69380C-AE-8	PFP III SERIES 2023 10 CLASS B 144A 8.	D	07/19/2023	MORGAN STANLEY & CO		2,736,250	2,750,000		1.D FE
69702M-AJ-6	PALMER SQUARE CLO LTD SERIES 2022 5A CLA	D	09/27/2023	GLAC - GA - Sec		4,358,269	4,312,500	86,550	2.C FE
74983D-AW-7	RACE POINT CLO LTD SERIES 2016 10A CLASS	D	09/20/2023	GLAC - GA - Sec		2,771,975	2,848,627	35,541	1.F FE
74983D-BA-4	RACE POINT CLO LTD SERIES 2016 10A CLASS	D	09/27/2023	GLAC - GA - Sec		1,636,175	1,661,699	22,126	1.C FE
87169T-AJ-9	SYMPHONY CLO LTD SERIES 2023 39A CLASS D	D	09/22/2023	BANK OF AMERICA MERRILL LYNCH		5,000,000	5,000,000		2.B Z
Z94A7P-Y9-9	PEPPER RESIDENTIAL SECURITIES 0.000% 1	B	08/31/2023	STANDARD CHARTERED LONDON		297,167	296,278	1,222	1.F FE
Z94E59-J4-7	LATITUDE AUSTRALIA CREDIT CARD 6.806%	B	08/09/2023	Deutschebank Securities		1,688,450	1,705,505	6,776	2.B FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 7.805% 0	B	08/09/2023	Deutschebank Securities		369,812	368,576		1.G FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.255% 0	B	08/09/2023	Deutschebank Securities		1,344,326	1,326,873		2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Z951D9-12-8	RESIMAC PREMIER SERIES RESI 10.255% 02/	B	08/10/2023	STANDARD CHARTERED LONDON		1,156,796	714,454	2,251	2.B FE
Z957VY-E0-0	NEWDAY FUNDING PLC NDFT 21 1X 7.085% 0	B	09/11/2023	Deutschebank Securities		3,338,738	3,358,891	18,933	1.F FE
Z95HDZ-UL-1	VERMILION TRUST VERMI 20-1 7.855% 12/1	B	08/09/2023	SOC GEN		449,250	448,577		1.F FE
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 0.000% 0	B	09/12/2023	BANK OF AMERICA MERRILL LYNCH		1,192,309	1,206,302	6,883	3.B FE
Z95KJS-ZW-5	PEPPER ASSET FINANCE PAF SPK 4 0.000%	B	08/31/2023	STANDARD CHARTERED LONDON		2,216,261	2,248,870	10,621	3.A FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES 0.000% 0	B	09/12/2023	BANK OF AMERICA MERRILL LYNCH		1,835,825	1,854,369	8,244	2.B FE
Z95QZ5-VZ-1	BLUESTONE PRIME TRUST BLUST 22 8.761%	B	08/09/2023	BANK OF AMERICA MERRILL LYNCH		1,060,938	1,077,368	6,266	3.B FE
Z95RHC-LS-1	NEWDAY FUNDING PLC NDFT 21 1X 8.085% 0	B	09/11/2023	Deutschebank Securities		2,857,426	2,922,899	18,797	2.B FE
Z95YTZ-FQ-3	TRUSTEE FOR THE PEPPER SOCIAL 6.804% 0	B	08/09/2023	Deutschebank Securities		320,533	326,475	1,297	1.F FE
Z960JS-F5-9	PLENTI PL-GREEN ABS TRUST PLEN 0.000%	B	08/31/2023	STANDARD CHARTERED LONDON		650,492	647,900	3,486	1.F FE
Z9656W-XB-0	LA TROBE FINANCIAL CAPITAL MAR 0.000%	B	08/31/2023	STANDARD CHARTERED LONDON		921,573	907,060	4,324	1.F FE
Z968EX-P3-0	TOGETHER ASSET BACKED SECURITI 8.475%	B	09/06/2023	LLOYDS SECURITIES INC		686,950	686,950		1.F FE
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		07/03/2023	BANK OF AMERICA MERRILL LYNCH		5,504,971	6,699,018	1,811	1.
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		07/03/2023	BANK OF AMERICA MERRILL LYNCH		1,730,259	4,017,759	4,006	1.
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		07/03/2023	BANK OF AMERICA MERRILL LYNCH		965,794	1,166,462	3,851	1.
03072S-VW-2	AMERIQUEST MORTGAGE SECURITIE SERIES 200		07/03/2023	BANK OF AMERICA MERRILL LYNCH		2,447,841	3,203,064		1.
040104-BF-7	ARGENT SECURITIES INC SERIES 2003 W3 CLA		07/03/2023	BANK OF AMERICA MERRILL LYNCH		1,041,019	1,204,674	3,396	1.
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		07/03/2023	BANK OF AMERICA MERRILL LYNCH		8,795	9,496	32	1.
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		07/03/2023	BANK OF AMERICA MERRILL LYNCH		2,448,962	2,643,953	8,785	1.
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		07/03/2023	MORGAN STANLEY & CO		426	708	3	1.
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		07/03/2023	MORGAN STANLEY & CO		538,374	894,680	3,299	1.
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		07/03/2023	AMHERST PIERPONT		1,584,318	1,664,375	832	1.
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		07/03/2023	AMHERST PIERPONT		1,841,509	2,156,176	3,953	1.
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		07/03/2023	MORGAN STANLEY & CO		1,582,098	2,017,365	5,946	1.
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		07/03/2023	AMHERST PIERPONT		1,765,350	1,848,534	616	1.
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		07/03/2023	BANK OF AMERICA MERRILL LYNCH		1,787,250	2,196,504	7,332	1.
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		07/03/2023	BANK OF AMERICA MERRILL LYNCH		6,772,079	8,159,132	2,455	1.
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		07/03/2023	BANK OF AMERICA MERRILL LYNCH		3,450,673	5,932,049	6,644	6.
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		07/03/2023	Interest Capitalization		12,736	12,736		6.
29445F-BZ-0	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		07/03/2023	BANK OF AMERICA MERRILL LYNCH		76,568	76,787	77	1.
29445F-BZ-0	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		07/03/2023	BANK OF AMERICA MERRILL LYNCH		16,398	16,445	16	1.
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		07/03/2023	BANK OF AMERICA MERRILL LYNCH		199,698	206,651	219	1.
32027E-AH-4	FIRST FRANKLIN MTG LOAN ASSET SERIES 200		07/03/2023	BANK OF AMERICA MERRILL LYNCH		8,427,600	12,000,000	10,851	1.
36228F-6R-2	GSAMP TRUST SERIES 2004 AR1 CLASS M3 6		07/03/2023	BANK OF AMERICA MERRILL LYNCH		563,968	611,745	940	4.
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004		07/03/2023	BANK OF AMERICA MERRILL LYNCH		959,424	1,011,517	1,535	5.
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		07/03/2023	BANK OF AMERICA MERRILL LYNCH		2,056,664	2,807,733	12,068	1.
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		07/03/2023	BANK OF AMERICA MERRILL LYNCH		1,086,229	1,280,977	699	1.
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		07/03/2023	MORGAN STANLEY & CO		691,244	1,349,059	1,606	1.
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		07/03/2023	BANK OF AMERICA MERRILL LYNCH		1,690,239	1,950,089	3,900	1.
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	AMHERST PIERPONT		700,271	882,058	4,410	1.
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	AMHERST PIERPONT		1,156,840	1,457,149	7,286	1.
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	BANK OF AMERICA MERRILL LYNCH		720,558	919,190	4,596	1.
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	MORGAN STANLEY & CO		2,544,189	3,051,213	5,573	3.
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		07/03/2023	MORGAN STANLEY & CO		3,092	3,809	13	1.
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		07/03/2023	MORGAN STANLEY & CO		1,729,677	2,130,800	7,020	1.
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20		07/03/2023	MORGAN STANLEY & CO		425,698	883,648	3,093	2.
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20		07/03/2023	Interest Capitalization		726	726		2.
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 6		07/03/2023	BANK OF AMERICA MERRILL LYNCH		430,390	447,129	746	1.
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 6		07/03/2023	BANK OF AMERICA MERRILL LYNCH		3,417	3,550	6	1.
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		07/03/2023	AMHERST PIERPONT		646	934		1.

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
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		07/03/2023	AMHERST PIERPONT		1,119,363	1,618,162	809	1.
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		07/03/2023	BANK OF AMERICA MERRILL LYNCH		401,120	403,988	405	1.
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		07/03/2023	BANK OF AMERICA MERRILL LYNCH		5,746	5,788	6	1.
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		07/03/2023	BANK OF AMERICA MERRILL LYNCH		201,155	232,869	345	1.
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		07/03/2023	BANK OF AMERICA MERRILL LYNCH		750	868	1	1.
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		07/03/2023	AMHERST PIERPONT		766,891	915,179	3,095	1.
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		07/03/2023	BANK OF AMERICA MERRILL LYNCH		3,748,957	4,324,117	9,128	3.
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		07/03/2023	BANK OF AMERICA MERRILL LYNCH		38,635	44,575	92	3.
BES2EF-5L-5	SR CLO III WH FUNDING		07/03/2023	Transfer from Short Term (DA)		4,000,000	4,000,000		1.
BES36E-GJ-8	SALT DENTAL COLLECTIVE LLC 12.931% 02/1		08/28/2023	DIRECT FUNDING		13,559,981	13,836,716		2.
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 03/		06/13/2023	DIRECT FUNDING		(1,335,000)	(1,335,000)		2.
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 03/		03/09/2023	DIRECT FUNDING		(4,600,000)	(4,600,000)		2.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						653,487,775	678,395,752	1,851,242	XXX
2509999997. Total - Bonds - Part 3						727,913,752	753,027,429	2,016,898	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						727,913,752	753,027,429	2,016,898	XXX
BES3DK-SK-0	LENDBUZZ INC		07/11/2023	DIRECT FUNDING	15,000.000	14,999,923			2.
BES3DK-SL-8	LENDBUZZ INC		07/11/2023	DIRECT FUNDING	42,185.000	6,321,958			2.
BES3DK-SM-6	LENDBUZZ INC		07/11/2023	DIRECT FUNDING	15,870.000	2,678,047			2.
81807#-11-9	706 MISSION STREET CO LLC		09/29/2023	DIRECT FUNDING	2,890,368.000	2,890,368			2.
55392@-10-8	706 MISSION STREET CO LLC		09/29/2023	DIRECT FUNDING	4,157,100.000	4,157,100			2.
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						31,047,396	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						31,047,396	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						31,047,396	XXX		XXX
BES3DK-SN-4	LENDBUZZ INC		07/11/2023	DIRECT FUNDING	1,000.000	1,000,034			
BES3G7-CM-9	BHARCAP ACQUISITION II LP		09/08/2023	DIRECT ASSET FUNDS	5,000,000.000	5,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,000,034	XXX		XXX
5989999997. Total - Common Stocks - Part 3						6,000,034	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						6,000,034	XXX		XXX
5999999999. Total - Preferred and Common Stocks						37,047,430	XXX		XXX
6009999999 - Totals						764,961,182	XXX	2,016,898	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		09/01/2023	Paydown		3,231	3,231	3,347	3,280		(50)		(50)		3,231				131	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		09/01/2023	Paydown		1,076	1,076	1,239	1,207		(131)		(131)		1,076				47	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		09/01/2023	Paydown		1,251	1,251	1,252	1,252						1,251				46	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		09/01/2023	Paydown		819	819	916	888		(69)		(69)		819				33	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		09/01/2023	Paydown		13,582	13,582	13,986	13,755		(173)		(173)		13,582				544	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		09/01/2023	Paydown		214	214	242	235		(20)		(20)		214				9	10/15/2027	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		09/01/2023	Paydown		51,907	51,907	51,796	51,790		117		117		51,907				1,213	11/20/2047	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		125,903	125,903	125,903							125,903				1,813	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/29/2023	Paydown		131,029	131,029	131,459			(430)		(430)		131,029				3,324	12/20/2050	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		307,287	307,287	307,191			96		96		307,287				3,007	10/20/2047	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/29/2023	Paydown		124,793	124,793	124,637			156		156		124,793				3,166	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/29/2023	Paydown		281,653	281,653	284,690			(3,037)		(3,037)		281,653				5,925	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		186,422	186,422	187,296			(874)		(874)		186,422				2,587	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		92,026	92,026	91,911			115		115		92,026				1,391	01/20/2049	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		120,379	120,379	118,893			1,486		1,486		120,379				1,017	06/20/2052	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		214,571	214,571	211,520			3,051		3,051		214,571				1,830	09/20/2052	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		305,367	305,367	301,550			3,817		3,817		305,367				2,549	04/20/2050	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		51,159	51,159	50,472			687		687		51,159				432	05/20/2047	1.A
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		141,919	141,919	141,608			310		310		141,919				990	11/20/2050	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		09/01/2023	Paydown		62,984	62,984	63,299			(315)		(315)		62,984				500	06/20/2049	1.A
91282C-HY-0	US TREASURY N B 4.625% 09/15/26		09/13/2023	DAGAIMDAXP - DLAC GA - G1001 -		499,297	500,000	499,297							499,297					09/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,716,869	2,717,572	2,712,504	72,407		4,736		4,736		2,716,869				30,554	XXX	XXX
00083Y-AA-3	ACC GROUP HOUSING LLC 6.350% 07/15/54		07/17/2023	Redemption 100.0000		14	14	14	14						14				1	07/15/2054	1.C FE
05178T-AA-9	AURORA MILITARY HOUSE III SERIES 144A		07/15/2023	Redemption 100.0000		10,282	10,282	10,907	10,692		(18)		(18)		10,674		(392)	(392)	598	07/15/2034	1.F FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		09/10/2023	Paydown		12,792	12,792	12,821	12,817						12,817		(24)	(24)	490	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		09/10/2023	Paydown		3,442	3,442	3,398	3,403		39		39		3,442				139	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		09/10/2023	Paydown		8,993	8,993	11,509	11,226		(2,233)		(2,233)		8,993				414	07/10/2055	1.E FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		09/29/2023	Paydown				4,518	4,130		(4,130)		(4,130)						704	05/25/2035	1.A
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		09/01/2023	Paydown		7,042	7,042	8,007	7,875		(834)		(834)		7,042				231	06/01/2038	1.A
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		09/01/2023	Paydown		482	482	538	531		(49)		(49)		482				16	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		09/01/2023	Paydown		22,545	22,545	25,101	24,806		(2,262)		(2,262)		22,545				748	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		09/01/2023	Paydown		3,548	3,548	4,045	4,015		(467)		(467)		3,548				127	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		09/01/2023	Paydown		1,406	1,406	1,383	1,387		19		19		1,406				28	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		09/01/2023	Paydown		12,553	12,553	13,317	13,281		(728)		(728)		12,553				292	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		09/01/2023	Paydown		6,279	6,279	6,631	6,619		(340)		(340)		6,279				146	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		09/01/2023	Paydown		3,347	3,347	3,390	3,373		(26)		(26)		3,347				127	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		09/01/2023	Paydown		1,809	1,809	1,861	1,853		(44)		(44)		1,809				69	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		09/01/2023	Paydown		103	103	119	118		(15)		(15)		103				4	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		09/01/2023	Paydown		26,460	26,460	27,625	27,432		(972)		(972)		26,460				443	11/01/2032	1.A
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		09/01/2023	Paydown		41	41	46	45		(4)		(4)		41				2	03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		09/01/2023	Paydown		2,272	2,272	2,346	2,321		(49)		(49)		2,272				92	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		09/01/2023	Paydown		20	20	24	23		(3)		(3)		20				1	09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		09/01/2023	Paydown		47	47	54	52		(5)		(5)		47				2	02/01/2031	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
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		09/01/2023	Paydown		64,933	64,933	64,649	64,659		274		274		64,933				1,076	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		09/13/2023	Paydown		58,306	58,306	58,386	58,377		(71)		(71)		58,306				1,036	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		09/01/2023	Paydown		10,291	10,291	10,704	10,680		(389)		(389)		10,291				170	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		09/01/2023	Paydown		7,228	7,228	7,806	7,749		(521)		(521)		7,228				211	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		09/01/2023	Paydown		6,310	6,310	6,732	6,709		(399)		(399)		6,310				152	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		09/01/2023	Paydown		7,138	7,138	7,612	7,561		(423)		(423)		7,138				143	08/01/2043	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4		09/01/2023	Paydown		1,851	1,851	1,765	1,765		85		85		1,851				47	03/01/2044	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		09/01/2023	Paydown		24,334	24,334	26,556	25,748		(1,415)		(1,415)		24,334				526	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		09/22/2023	Paydown		73,239	73,239	73,804	73,771		(532)		(532)		73,239				1,824	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		09/01/2023	Paydown		22,698	22,698	24,021	23,965		(1,267)		(1,267)		22,698				532	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		09/01/2023	Paydown		22,464	22,464	24,165	24,088		(1,624)		(1,624)		22,464				527	05/01/2048	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		09/01/2023	Paydown		35,066	35,066	35,016	35,016		50		50		35,066				612	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 4.344% 10/		09/29/2023	Paydown		1,785	1,785	1,855	1,842		(56)		(56)		1,785				64	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 3.121% 10		09/25/2023	Paydown				30	123		(123)		(123)						21	10/25/2030	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		09/01/2023	Paydown				181	40		(40)		(40)						53	11/25/2026	1.A
31368H-LB-7	FANNIE MAE Pool 190322 6.000% 04/01/32		09/01/2023	Paydown		264	264	305	297		(33)		(33)		264				11	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.493% 01		09/01/2023	Paydown		577	577	534	545		(6)		(6)		539		38	38	13	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		09/01/2023	Paydown		8,415	8,415	8,486	8,472		(57)		(57)		8,415				112	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05		09/01/2023	Paydown		61,704	61,704	60,607	60,685		1,019		1,019		61,704				1,250	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		09/29/2023	Paydown		37,883	37,883	38,844	38,714		(831)		(831)		37,883				921	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		09/01/2023	Paydown		45,395	45,395	46,456	46,278		(883)		(883)		45,395				887	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		09/01/2023	Paydown		4,790	4,790	4,933	4,909		(120)		(120)		4,790				88	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		09/01/2023	Paydown		644,488	644,488	582,254	620,256		24,232		24,232		644,488				12,860	10/25/2033	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1		09/01/2023	Paydown		38,159	38,159	37,210	37,311		849		849		38,159				772	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 5.779% 07		09/25/2023	Paydown		217,126	217,126	216,922	216,949		177		177		217,126				7,551	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 5.779% 07		09/29/2023	Paydown		218,671	218,671	218,603	218,614		57		57		218,671				11,489	07/25/2049	1.A
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50		09/01/2023	Paydown		108,779	108,779	107,912			867		867		108,779				499	04/25/2049	1.A
31371M-7J-0	FANNIE MAE POOL 256597 5.500% 02/01/37		09/01/2023	Paydown		1,507	1,507	1,572	1,566		(59)		(59)		1,507				57	02/01/2037	1.A
31371M-KB-2	FANNIE MAE Pool 255990 5.000% 11/01/35		09/01/2023	Paydown		412	412	453	446		(35)		(35)		412				14	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 5.788		09/29/2023	Paydown		570,913	570,913	571,626	571,559		(646)		(646)		570,913				27,996	03/15/2041	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		09/01/2023	Paydown		18,821	18,821	19,769	19,668		(848)		(848)		18,821				302	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		09/01/2023	Paydown		5,888	5,888	5,505	5,730		158		158		5,888				132	08/15/2041	1.A
3137BB-QP-8	FREDDIE MAC SERIES 4351 CLASS VB 4.150		09/01/2023	Paydown		194,792	194,792	215,491	197,832		(3,040)		(3,040)		194,792				5,371	05/15/2033	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		09/01/2023	Paydown				1,294	368		(368)		(368)						142	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		09/01/2023	Paydown				2,027	432		(432)		(432)						165	12/25/2024	1.A
3137BT-U2-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K7		09/01/2023	Paydown		7,441,783	7,441,783	7,727,245	7,465,706		(23,923)		(23,923)		7,441,783				165,744	11/25/2023	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		09/01/2023	Paydown		23,932	23,932	25,530	25,359		(1,427)		(1,427)		23,932				485	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		09/29/2023	Paydown		164,720	164,720	164,720	164,720						164,720				6,060	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		09/29/2023	Paydown		528,171	528,171	528,171	528,171						528,171				19,526	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES M0		09/15/2023	Call 100.0000		130,000	130,000	142,203	139,672		(817)		(817)		138,855		(8,855)	(8,855)	2,530	10/15/2029	1.B FE
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES M0		06/15/2023	Redemption 100.0000		45,000	45,000	49,224	48,348		(194)		(194)		48,154		(3,154)	(3,154)	627	10/15/2029	1.B FE
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%		09/25/2023	Paydown		18,244	18,244	18,219			26		26		18,244				85	06/25/2045	1.A
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%		08/23/2023	Redemption 100.0000		32,131	32,131	32,085			(1)		(1)		32,085		46	46		06/25/2045	1.A
31385X-AZ-0	FANNIE MAE Pool 555424 5.500% 05/01/33		09/01/2023	Paydown		17,391	17,391	19,642	19,304		(1,913)		(1,913)		17,391				635	05/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31387D-JY-6	FANNIE MAE POOL 580879 6.500% 05/01/31		09/01/2023	Paydown		816	816	932	905		(89)		(89)		816				39	05/01/2031	1.A
3138AX-KK-6	FANNIE MAE Pool AJ5697 3.500% 12/01/41		09/01/2023	Paydown		12,376	12,376	13,263	13,206		(830)		(830)		12,376				303	12/01/2041	1.A
3138EG-CF-9	FANNIE MAE Pool AL0069 5.000% 11/01/40		09/01/2023	Paydown		3,234	3,234	3,608	3,593		(358)		(358)		3,234				104	11/01/2040	1.A
3138L0-G3-9	FANNIE MAE POOL AM0217 3.900% 08/01/42		09/01/2023	Paydown		2,300	2,300	2,185	2,213		87		87		2,300				60	08/01/2042	1.A
3138L3-NN-1	FANNIE MAE POOL AM3096 3.790% 05/01/43		09/01/2023	Paydown		5,409	5,409	5,215	5,240		169		169		5,409				138	05/01/2043	1.A
3138L6-CG-1	FANNIE MAE POOL AM5470 4.010% 03/01/29		09/01/2023	Paydown		3,625	3,625	3,635	3,621		4		4		3,625				98	03/01/2029	1.A
3138L6-LE-6	FANNIE MAE POOL AM5724 3.910% 04/01/34		09/01/2023	Paydown		12,894	12,894	13,496	13,237		(343)		(343)		12,894				340	04/01/2034	1.A
3138L6-LM-8	FANNIE MAE POOL AM5731 3.990% 06/01/44		09/01/2023	Paydown		21,731	21,731	22,084	21,982		(250)		(250)		21,731				578	06/01/2044	1.A
3138L6-PW-2	FANNIE MAE POOL AM5736 4.050% 04/01/32		09/01/2023	Paydown		3,562	3,562	3,522	3,522		40		40		3,562				97	04/01/2032	1.A
3138L6-V8-8	FANNIE MAE POOL AM6038 3.370% 06/01/26		09/23/2023	Paydown															40,765	06/01/2026	1.A
3138L8-A5-3	FANNIE MAE POOL AM7227 3.000% 12/01/24		07/01/2023	Paydown		4,850,000	4,850,000	4,791,432	4,794,152		55,848		55,848		4,850,000				84,875	12/01/2024	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26		09/29/2023	Paydown		47,573	47,573	51,625	50,148		(2,575)		(2,575)		47,573				1,143	08/01/2026	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28		09/01/2023	Paydown		8,036	8,036	8,071	8,047		(11)		(11)		8,036				164	01/01/2028	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		09/01/2023	Paydown		156,305	156,305	181,967	178,892		(22,588)		(22,588)		156,305				3,352	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29		09/01/2023	Paydown		896	896	991	964		(68)		(68)		896				17	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28		09/01/2023	Paydown		12,701	12,701	12,547	12,551		150		150		12,701				294	04/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28		09/01/2023	Paydown		12,946	12,946	13,027	12,978		(32)		(32)		12,946				266	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28		09/01/2023	Paydown		2,090	2,090	2,028	2,029		61		61		2,090				49	04/01/2028	1.A
3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48		09/01/2023	Paydown		654	654	649	650		5		5		654				21	08/01/2048	1.A
3138MB-MB-9	FANNIE MAE Pool AP7553 3.000% 09/01/42		09/01/2023	Paydown		8,872	8,872	9,433	9,388		(516)		(516)		8,872				182	09/01/2042	1.A
3138W5-KW-7	FANNIE MAE POOL AR7508 3.500% 03/01/43		09/01/2023	Paydown		17,238	17,238	18,391	18,347		(1,108)		(1,108)		17,238				385	03/01/2043	1.A
3138WW-K9-9	FANNIE MAE POOL AT8419 3.000% 06/01/43		09/01/2023	Paydown		12,864	12,864	12,645	12,691		173		173		12,864				245	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		09/01/2023	Paydown		39,976	39,976	37,462	39,044		932		932		39,976				1,263	07/25/2033	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 5.		09/25/2023	Paydown		140,278	140,278	140,848	140,803		(525)		(525)		140,278				5,030	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 5.		09/25/2023	Paydown		103,917	103,917	104,307	104,278		(361)		(361)		103,917				3,832	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 5.		09/25/2023	Paydown		103,917	103,917	104,242	104,218		(301)		(301)		103,917				3,810	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 5.		09/25/2023	Paydown		103,917	103,917	104,242	104,218		(301)		(301)		103,917				3,810	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		09/01/2023	Paydown		1,258	1,258	1,274	1,263		(6)		(6)		1,258				46	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		09/29/2023	Paydown		702	702	767	757		(55)		(55)		702				31	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		09/01/2023	Paydown		14,326	14,326	15,537	15,332		(1,006)		(1,006)		14,326				477	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		09/01/2023	Paydown		585	585	667	653		(68)		(68)		585				23	11/01/2035	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		09/01/2023	Paydown		16,412	16,412	16,136	16,147		265		265		16,412				385	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		09/01/2023	Paydown		11,429	11,429	12,223	12,191		(762)		(762)		11,429				304	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		09/01/2023	Paydown		3,665	3,665	3,667	3,662		2		2		3,665				98	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		09/01/2023	Paydown		7,652	7,652	8,427	8,363		(711)		(711)		7,652				208	02/01/2049	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		09/01/2023	Paydown		2,780	2,780	2,837	2,831		(51)		(51)		2,780				74	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		09/01/2023	Paydown		2,169	2,169	2,224	2,218		(50)		(50)		2,169				58	06/01/2049	1.A
3140HV-C9-3	FANNIE MAE POOL BL3695 3.460% 08/01/49		09/01/2023	Paydown		924	924	1,000	994		(70)		(70)		924				22	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		09/01/2023	Paydown		615	615	669	662		(47)		(47)		615				11	10/01/2039	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		09/01/2023	Paydown		1,086	1,086	1,099	1,095		(9)		(9)		1,086				18	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		09/29/2023	Paydown		46,703	46,703	51,312	50,281		(3,578)		(3,578)		46,703				1,097	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		09/01/2023	Paydown		508	508	511	511		(3)		(3)		508				9	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		09/01/2023	Paydown		734	734	749	748		(14)		(14)		734				13	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		09/01/2023	Paydown		666	666	673	672		(7)		(7)		666				9	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		09/01/2023	Paydown		441	441	452	452		(11)		(11)		441				7	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		09/01/2023	Paydown		453	453	464	463		(11)		(11)		453				7	12/01/2050	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
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		09/01/2023	Paydown		18,797	18,797	20,217	20,162		(1,365)		(1,365)		18,797				491	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		09/01/2023	Paydown		17,685	17,685	18,312	18,276		(591)		(591)		17,685				473	06/01/2048	1.A
3140LA-Q9-9	FANNIE MAE POOL BS0479 2.280% 01/01/51		09/01/2023	Paydown		1,231	1,231	1,257	1,255		(24)		(24)		1,231				19	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51		09/01/2023	Paydown		2,166	2,166	2,173	2,172		(6)		(6)		2,166				32	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		09/25/2023	Paydown		1,611	1,611	1,644	1,642		(32)		(32)		1,611				27	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		09/01/2023	Paydown		1,129	1,129	1,139	1,138		(9)		(9)		1,129				19	12/01/2039	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		09/01/2023	Paydown		18,032	18,032	18,425	18,400		(367)		(367)		18,032				426	01/01/2048	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		09/01/2023	Paydown		709	709	730	729		(20)		(20)		709				26	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		09/01/2023	Paydown		599	599	693	680		(80)		(80)		599				24	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		09/01/2023	Paydown		1,481	1,481	1,685	1,657		(177)		(177)		1,481				54	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		09/01/2023	Paydown		393	393	396	395		(1)		(1)		393				15	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		09/01/2023	Paydown		129	129	141	139		(10)		(10)		129				5	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		09/01/2023	Paydown		351	351	392	387		(35)		(35)		351				13	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		09/01/2023	Paydown		60	60	68	67		(7)		(7)		60				2	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		09/29/2023	Paydown		161	161	183	180		(19)		(19)		161				9	02/01/2039	1.A
31412S-4M-4	FANNIE MAE Pool 933828 4.500% 04/01/38		09/01/2023	Paydown		1,127	1,127	1,235	1,219		(92)		(92)		1,127				34	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		09/01/2023	Paydown		2,371	2,371	2,545	2,523		(152)		(152)		2,371				88	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		09/01/2023	Paydown		726	726	826	818		(91)		(91)		726				27	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		09/01/2023	Paydown		144	144	153	151		(7)		(7)		144				6	11/01/2037	1.A
31414E-GE-8	FANNIE MAE Pool 963797 6.000% 06/01/38		09/01/2023	Paydown		955	955	1,073	1,057		(102)		(102)		955				38	06/01/2038	1.A
31415A-U8-2	FANNIE MAE Pool 981307 6.000% 06/01/38		09/01/2023	Paydown		317	317	354	349		(32)		(32)		317				13	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		09/01/2023	Paydown		37,150	37,150	38,752	38,087		(937)		(937)		37,150				1,485	11/01/2038	1.A
31417C-DR-3	FANNIE MAE Pool AB5511 3.500% 07/01/42		09/01/2023	Paydown		4,106	4,106	4,403	4,392		(287)		(287)		4,106				92	07/01/2042	1.A
31417D-AX-1	FANNIE MAE Pool AB6321 3.500% 09/01/42		09/01/2023	Paydown		12,871	12,871	13,801	13,711		(840)		(840)		12,871				289	09/01/2042	1.A
31417F-3H-9	FANNIE MAE POOL AB8899 3.000% 04/01/43		09/01/2023	Paydown		12,685	12,685	13,489	13,412		(727)		(727)		12,685				258	04/01/2043	1.A
31418A-JV-1	FANNIE MAE Pool MA1175 3.000% 09/01/42		09/01/2023	Paydown		7,975	7,975	8,479	8,444		(470)		(470)		7,975				157	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		09/01/2023	Paydown		673	673	669	669		4		4		673				18	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		09/01/2023	Paydown		5,752	5,752	6,072	6,059		(307)		(307)		5,752				135	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		09/01/2023	Paydown		61,253	61,253	61,279	61,273		(20)		(20)		61,253				1,019	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		09/01/2023	Paydown		59,213	59,213	58,954	58,963		249		249		59,213				980	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		09/01/2023	Paydown		34,958	34,958	34,805	34,810		148		148		34,958				582	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		09/01/2023	Paydown		5,046	5,046	5,249	5,239		(192)		(192)		5,046				84	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		09/01/2023	Paydown		4,796	4,796	4,988	4,978		(183)		(183)		4,796				80	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		09/01/2023	Paydown		10,298	10,298	10,691	10,670		(372)		(372)		10,298				172	03/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52		09/01/2023	Paydown		37,389	37,389	36,405	36,417		972		972		37,389				875	04/01/2052	1.A
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01		07/15/2023	Redemption 100.0000		1,618	1,618	2,152	2,111		(7)		(7)		2,104		(486)	(486)	99	01/15/2051	1.F FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2023	Paydown		8,632	8,632	9,990	9,883		(35)		(35)		9,848		(1,216)	(1,216)	226	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2023	Paydown		3,803	3,803	3,969	3,955		(3)		(3)		3,952		(149)	(149)	136	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2023	Paydown		8,012	8,012	9,402	9,308		(25)		(25)		9,283		(1,271)	(1,271)	246	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2023	Paydown				8,299	8,015		(8,015)		(8,015)						586	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2023	Paydown				771	746		(746)		(746)						55	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		09/01/2023	Paydown		25,490	25,490	26,089	25,959		(470)		(470)		25,490				553	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		09/01/2023	Paydown		37,254	37,254	37,159	37,162						37,162		92	92	802	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		09/01/2023	Paydown		12,025	12,025	11,233	11,326		699		699		12,025				244	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		09/01/2023	Paydown		11,545	11,545	11,077	11,134		411		411		11,545				235	05/25/2057	1.A

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2023	Paydown		1,124	1,124	1,445	1,422		(298)		(298)		1,124				53	04/10/2037	1.D FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2023	Paydown		1,710	1,710	1,629	1,648		62		62		1,710				71	10/10/2041	1.F
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2023	Paydown		1,880	1,880	2,368	2,332		(452)		(452)		1,880				86	05/10/2037	1.G
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2023	Paydown		8,098	8,098	8,663	8,569		(471)		(471)		8,098				295	05/10/2050	2.B FE
44329H-AN-4	HP COMMUNITIES LLC SERIES 144A 5.620%		09/15/2023	Redemption 100.0000		24,316	24,316	26,177	25,563		(72)		(72)		25,491		(1,176)	(1,176)	1,367	09/15/2032	1.D FE
44563@-AC-9	HUNT MH BORROWER LLC 4.500% 12/21/48		07/20/2023	Redemption 100.0000		2	2	(2,900)	(22,672)		5		5		(2,895)		2,897	2,897		12/21/2048	2.B PL
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT 5.192%		08/01/2023	Redemption 100.0000		15,000	15,000	17,600	16,939		(195)		(195)		16,744		(1,744)	(1,744)	757	08/01/2040	1.A FE
59524E-AB-8	MID ATLANTIC MILITARY CO SERIES 144A 5		08/01/2023	Redemption 100.0000		4,259	4,259	5,295	5,206		(19)		(19)		5,187		(928)	(928)	223	08/01/2050	1.E FE
64971W-FK-1	NY CITY NY TRANS FIN AUTH REV 3.000% 0		08/01/2023	Maturity		500,000	500,000	488,825	498,512		1,488		1,488		500,000				15,000	08/01/2023	1.A FE
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6		09/15/2023	Redemption 100.0000		5,367	5,367	5,700	5,657		(6)		(6)		5,651		(285)	(285)	301	09/15/2051	2.B FE
95829T-AA-3	WESTERN GRP MILITARY HOUSING SERIES 144A		09/15/2023	Redemption 100.0000		6,259	6,259	7,169	7,156		(13)		(13)		7,143		(884)	(884)	423	03/15/2057	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,881,044	17,881,044	18,165,102	17,740,680		(20,142)		(20,142)		17,898,534		(17,491)	(17,491)	461,974	XXX	XXX
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		09/16/2023	Paydown		9,636	9,636	6,852	6,852		2,784		2,784		9,636				219	10/16/2039	2.C FE
00110X-AA-2	AFN ABSPROP001 LLC SERIES 2021 1A CLASS		09/20/2023	Paydown		1,296	1,296	1,054			242		242		1,296				2	05/20/2051	1.A FE
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21		09/26/2023	Redemption 100.0000		902,408	902,408	902,408	902,408						902,408				74,095	04/21/2027	2.A PL
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/		09/15/2023	Redemption 100.0000		484,087	484,087	484,087							484,087				20,181	01/11/2029	1.G PL
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/		08/10/2023	Redemption 100.0000		964,378	964,378	964,378							964,378				32,323	01/11/2029	2.B Z
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		09/01/2023	Paydown		282,579	280,878	230,549			888		888		231,437		51,142	51,142	2,817	06/26/2037	1.A FM
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		09/15/2023	Paydown		24,757	24,757	16,154	16,154		8,603		8,603		24,757				638	05/15/2039	4.C FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		09/15/2023	Paydown		3,643	3,643	3,642	3,642						3,643				86	01/15/2047	2.B FE
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		09/25/2023	Paydown		35,137	35,137	15,132			2,227		2,227		17,358		17,778	17,778	426	08/25/2036	1.A FM
00868P-AA-3	AHOLD LEASE SERIES 2001 SERIES A-2 8.6		09/28/2023	Redemption 100.0000		450	450	518	461		(3)		(3)		458		(8)	(8)	49	01/02/2025	2.A FE
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5		07/15/2023	Redemption 100.0000		2,374	2,374	2,392	2,388		(1)		(1)		2,387		(12)	(12)	85	07/15/2028	2.A FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 07/15/2		07/15/2023	Redemption 100.0000		594	594	588	591						591		3	3	24	07/15/2029	3.A FE
02376Y-AA-5	AMER AIRLINE 16-1 B PTT SERIES B 5.250		07/15/2023	Redemption 100.0000		342	342	346	343						342		(1)	(1)	18	07/15/2025	4.B FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT SERIES A 4.000		08/15/2023	Redemption 100.0000		119	119	118	118						118		1	1	5	08/15/2030	2.C FE
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		09/01/2023	Paydown		16,767	14,629	12,112			120		120		12,232		4,536	4,536	350	09/25/2046	1.A FM
032654-AZ-8	ANALOG DEVICES INC SERIES 144A 3.450%		09/18/2023	Tax Free Exchange		95,057	100,000	93,933	94,211		846		846		95,057				2,616	06/15/2027	1.F FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		09/01/2023	Paydown		66,850	66,850	63,226			3,624		3,624		66,850				1,622	10/25/2067	1.A FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		09/01/2023	Paydown		10,285	10,285	9,636			649		649		10,285				250	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C		09/01/2023	Paydown		7,722	7,722	6,100			1,622		1,622		7,722				41	09/25/2066	1.A
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		09/15/2023	Paydown		79,112	79,112	79,112	79,112						79,112				37,449	01/15/2043	1.F FE
03770F-AC-2	APOLLO AVIATION SECURITIZATION SERIES 20		09/15/2023	Paydown		2,898	2,898	1,740	1,615		2,168	884	1,284		2,898				121	01/15/2043	4.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		07/30/2023	Paydown		11,155	11,155	10,882	10,914		241		241		11,155				271	07/30/2050	2.C FE

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										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
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		09/25/2023	Paydown		73,206	73,206	67,807			2,344		2,344		70,152		3,055	3,055	1,801	02/25/2034	1.A FM
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		09/16/2023	Paydown		29,233	29,233	23,177	23,177		6,056		6,056		29,233				914	11/18/2038	3.B FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		09/01/2023	Paydown				473	280		(280)		(280)						55	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		09/01/2023	Paydown				1,044	672		(672)		(672)						98	05/15/2052	1.A FE
05607Y-AL-5	B2R MORTGAGE TRUST SERIES 2015-1 CLASS C		09/01/2023	Paydown		973,442	973,442	1,002,084	981,302		(6,075)		(6,075)		975,227		(1,786)	(1,786)	29,381	05/15/2048	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL		09/01/2023	Paydown				15,051	6,497		(1,365)		(1,365)		5,132		(5,132)	(5,132)	1,794	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.708%		09/01/2023	Paydown				295	203		(203)		(203)						25	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.499%		09/03/2023	Paydown				469	298		(298)		(298)						53	05/15/2050	1.A FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		09/01/2023	Paydown		266,422	266,422	266,420			1		1		266,422				4,940	01/25/2063	1.A FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		09/01/2023	Paydown		8,881	8,881	8,881							8,881				172	01/25/2063	1.C FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		09/20/2023	Paydown		82,500	82,500	82,289	81,219		207		207		82,500				1,221	10/22/2046	1.F FE
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		09/25/2023	Paydown		6,981	6,981	4,201			164		164		4,365		2,616	2,616	192	10/25/2035	1.A FM
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		08/31/2023	Paydown															22	10/25/2035	1.A FE
07877K-AE-0	BELLEMEADE RE LT SERIES 2020 3A CLASS M1		09/27/2023	Paydown		153,162	153,162	153,162	153,162						153,162				11,026	10/25/2030	1.E FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		09/01/2023	Paydown				2,366	1,162		(1,162)		(1,162)						250	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		09/01/2023	Paydown				2,588	1,327		(70)		(70)		1,257		(1,257)	(1,257)	254	10/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		09/01/2023	Paydown				5,497	2,787		(2,787)		(2,787)						506	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		09/01/2023	Paydown				787	507		(507)		(507)						75	12/15/2061	1.A FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20		09/25/2023	Paydown		13,895	13,895	13,751			143		143		13,895				74	01/25/2063	1.C FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/25/2023	Paydown		3,706	3,706	3,706							3,706				21	09/25/2063	1.C FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		09/01/2023	Paydown		110,581	110,581	109,508	78,143		1,073		1,073		110,581				3,185	07/25/2062	1.C FE
10569U-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2023	Paydown		4,360	4,360	4,360							4,360				35	06/25/2063	1.A FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2023	Paydown		80,820	80,820	80,818			2		2		80,820				721	05/25/2063	1.A FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		09/01/2023	Paydown		11,546	11,546	11,545							11,546				105	05/25/2063	1.C FE
11042A-AA-2	BRITISH AIR 13-1 A PTT 4.625% 06/20/24		09/20/2023	Redemption 100.0000		29,955	29,955	31,753	30,264		(174)		(174)		30,090		(134)	(134)	1,039	06/20/2024	1.E FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		09/15/2023	Redemption 100.0000		12,640	12,640	12,324	12,352		19		19		12,371		269	269	275	09/15/2036	1.F FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		09/15/2023	Redemption 100.0000		173,693	173,693	148,528	149,153		2,109		2,109		151,262		22,432	22,432	5,081	03/15/2033	2.A FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.		09/20/2023	Various		2,017	2,017	1,820	1,860		16		16		1,876		141	141	57	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A		08/15/2023	Redemption 100.0000		18,493	18,493	18,639	18,589		(6)		(6)		18,583		(90)	(90)	590	11/15/2032	1.G FE
11702@-AA-4	BRUNSWICK ASSET FINANCING LLC 5.750% 0		06/30/2023	Redemption 100.0000		1,040,325	1,040,325	1,040,325	1,040,325						1,040,325				30,242	07/02/2028	1.E PL
12479R-AE-7	CAPITAL AUTOMOTIVE REIT SERIES 2017 1A C		09/25/2023	Call 100.0000		1,109,843	1,109,843	1,084,092			7,883		7,883		1,091,974		17,869	17,869	15,456	04/15/2047	1.E FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT SERIES 2017 1A C		09/15/2023	Paydown		2,965	2,965	2,896			69		69		2,965				31	04/15/2047	1.E FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		09/01/2023	Paydown				4,798	1,808		(238)		(238)		1,570		(1,570)	(1,570)	438	11/13/2050	1.A FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C		09/15/2023	Paydown		292	292	293	293		(1)		(1)		292				6	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		09/15/2023	Paydown		3,125	3,125	3,125	3,125						3,125				77	03/15/2052	1.E FE
12510M-AB-5	CCRR PARENT INC 9.903% 03/06/28		06/30/2023	Redemption 100.0000		625	625	622	623						623		2	2	44	03/06/2028	4.B FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		09/01/2023	Paydown				798	331		(29)		(29)		302		(302)	(302)	86	11/10/2049	1.A FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		09/01/2023	Paydown				889	611		(611)		(611)						80	01/15/2053	1.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		09/01/2023	Paydown		5,623	5,623	5,589	5,594		29		29		5,623				146	08/25/2048	1.A
12565K-AE-7	CLI FUNDING LLC SERIES 2022 1A CLASS A 1		09/18/2023	Paydown		5,000	5,000	4,249			751		751		5,000				23	01/18/2047	1.F FE
12592X-BE-5	COMM MORTGAGE TRUST 0.952% 03/10/48		09/01/2023	Paydown				2,931	1,340		(1,340)		(1,340)						429	03/10/2048	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12593A-BB-0	COMM MORTGAGE TRUST 0.999% 05/10/48		09/01/2023	Paydown				94,244	23,780		(23,780)		(23,780)						9,125	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		09/01/2023	Paydown				12,977	3,827		(820)		(820)		3,007		(3,007)	(3,007)	1,104	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA		09/01/2023	Paydown				426	226		(26)		(26)		200		(200)	(200)	36	05/10/2051	1.A FE
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		09/01/2023	Paydown				9,524	2,984		(918)		(918)		2,066		(2,066)	(2,066)	1,161	04/15/2050	1.A FE
12630B-BB-3	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA		09/01/2023	Paydown				1,605,871	179,333		(131,949)		(131,949)		47,384		(47,384)	(47,384)	149,808	11/10/2046	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2023	Paydown		980	980	908	926		54		54		980				17	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2023	Paydown		588	588	555	564		24		24		588				12	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		09/01/2023	Paydown		301	301	300	300		1		1		301				7	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		09/01/2023	Paydown		444,368	444,368	438,631	439,014		5,354		5,354		444,368				13,728	06/25/2067	1.A FE
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		09/01/2023	Paydown		35,022	35,022	33,338			1,685		1,685		35,022				684	05/25/2034	1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		09/01/2023	Paydown		25,735	25,755	20,036			117		117		20,154		5,582	5,582	693	02/25/2035	1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		08/22/2023	Paydown		76,042		(9,249)			(5)		(5)		(9,254)		85,296	85,296	27	02/25/2035	1.A FE
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		09/20/2023	Paydown		42,982	59,373	46,563			77		77		46,640		(3,658)	(3,658)	750	02/20/2047	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		07/29/2023	Paydown		(11,459)					(4,718)		(4,718)		(4,718)		(6,741)	(6,741)	122	02/20/2047	1.A FE
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		09/29/2023	Redemption 100.0000		1,095,157	1,095,157	1,095,157	941,793						1,095,157				749,995	11/30/2035	1.F PL
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		09/15/2023	Paydown		2,383,615	2,383,615	2,380,755			2,860		2,860		2,383,615				79,076	03/15/2035	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1		09/15/2023	Paydown		2,180	2,180	2,180	2,180						2,180				54	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TR SERIES 2018-1		07/15/2023	Paydown		425	425	424	425						425				10	06/15/2043	2.A FE
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		08/01/2023	Redemption 100.0000		15,456	15,456	15,813	15,699		(9)		(9)		15,690		(234)	(234)	559	02/01/2038	1.C FE
15678E-AC-2	CERITY PARTNERS EQUITY HOLDING 75.000%		06/30/2023	Redemption 100.0000		1,200	1,200	1,200							1,200				64	07/30/2029	2.B Z
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		09/01/2023	Paydown		121,705	121,705	115,160			6,545		6,545		121,705				2,925	07/25/2034	1.A FM
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		08/22/2023	Paydown		15,423	15,423	14,512			911		911		15,423				59	07/25/2034	1.A FE
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		09/01/2023	Paydown			8,579	6,967			48		48		7,015		(7,015)	(7,015)	345	11/25/2035	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		08/22/2023	Paydown				(3)			1		1		(2)		2	2	11	11/25/2035	1.A FE
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		09/25/2023	Paydown			(8,511)	(7,064)			(139)		(139)		(7,203)		7,203	7,203	131	11/25/2036	1.A FM
17321J-AJ-3	CITIGROUP MTG LOAN TRUST SERIES 2013-GC1		09/01/2023	Paydown				167,590	16,041		(14,879)		(14,879)		1,162		(1,162)	(1,162)	15,428	09/10/2046	1.A FE
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		09/01/2023	Paydown				5,869	1,958		(488)		(488)		1,470		(1,470)	(1,470)	1,392	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		08/01/2023	Paydown				12,380	5,597		(953)		(953)		4,644		(4,644)	(4,644)	1,784	11/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2023	Paydown				902	408		(95)		(95)		312		(312)	(312)	160	11/10/2048	1.B FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2023	Paydown				352	191		(191)		(191)						45	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2023	Paydown				345	219		(219)		(219)						31	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		09/01/2023	Paydown				362	201		(201)		(201)						31	11/10/2052	1.A FE
17331L-AA-5	CITIGROUP COMMERCIAL MORTGAG SERIES 2023		07/11/2023	BBGAIMBEXP - BarbCo BOLI Enhan		5,060,000	5,000,000	5,120,026			140		140		5,120,166		(60,166)	(60,166)	36,215	07/10/2028	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		09/01/2023	Paydown		67,025	67,025	67,024	66,996		29		29		67,025				1,579	02/25/2067	1.C FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		09/01/2023	Paydown		95	95	95	95						95				3	07/25/2025	1.A FM
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA		08/20/2023	Paydown		625	625	585			40		40		625				6	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA		08/20/2023	Paydown		5,000	5,000	4,561			439		439		5,000				54	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		08/22/2023	Paydown		6,500	6,500	6,496	6,496		4		4		6,500				136	11/20/2051	2.B FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		09/01/2023	Paydown				1,398	907		(123)		(123)		784		(784)	(784)	169	06/10/2050	1.B FE
24737A-AA-5	DELTA AIRLINES 2015B SERIES 15-1 4.250		07/30/2023	Redemption 100.0000		2,491	2,491	2,494	2,491						2,491				106	01/30/2025	3.A FE
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER L SERIES 201		07/25/2023	Paydown		2,500	2,500	2,393			107		107		2,500				56	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER L SERIES 201		07/25/2023	Paydown		4,138	4,138	3,785			352		352		4,138				43	07/25/2047	2.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 202		07/25/2023	Paydown		6,250	6,250	5,203			1,047		1,047		6,250				49	04/25/2051	2.A FE
26983B-AC-5	EAGLE RE LTD SERIES 2021 1 CLASS M1C 144		09/25/2023	Paydown		177,539	177,539	177,539	177,539						177,539				9,747	10/25/2033	1.G FE
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 11.943% 10/		09/15/2023	Redemption 100.0000		3,559,526	3,559,526	3,559,526	2,912,340						3,559,526				220,052	10/30/2025	4.B Z
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		09/25/2023	Paydown		16,406	16,406	15,957	16,011		395		395		16,406				465	03/25/2052	2.B FE
29278N-AC-7	ENERGY TRANSFER PARTNERS SERIES 5Y 4.2		09/15/2023	Maturity		2,000	2,000	2,026	2,004		(4)		(4)		2,000				84	09/15/2023	2.C FE
29445F-BZ-0	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		08/25/2023	Paydown		62,263	62,263	62,086			164		164		62,250		14	14	687	12/25/2034	1.A FM
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		09/25/2023	Paydown		29,422	29,422	28,432			263		263		28,695		727	727	418	12/25/2034	1.A FM
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0		09/15/2023	Redemption 100.0000		18,237	18,237	18,237	18,237						18,237				491	04/15/2031	1.B PL
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		09/01/2023	Paydown				13,436	9,055		(9,055)		(9,055)						2,358	08/25/2049	1.A FE
30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES A		09/01/2023	BBGAIMBEXP - BarbCo BOLI Enhan		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				782,055	07/29/2028	1.E PL
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		09/01/2023	Paydown				11,094	8,572		(572)		(572)		8,000		(8,000)	(8,000)	1,137	02/25/2052	1.A FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/3		07/30/2023	Redemption 100.0000		181,050	181,050	181,050	181,050						181,050				2,788	06/30/2039	2.C FE
30307W-AA-4	FRR RE REMIC TRUST SERIES 2018-C1 CLASS		09/29/2023	Paydown		2,150,025	2,150,025	1,762,212	2,098,672		51,354		51,354		2,150,025				18,503	10/27/2046	1.F FE
30307W-AC-0	FRR RE REMIC TRUST SERIES 2018-C1 CLASS		06/27/2023	Paydown		500,000	500,000	382,777	484,334		15,666		15,666		500,000					10/27/2046	2.C FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		09/01/2023	Paydown				4,337	3,809		(3,809)		(3,809)						506	11/25/2053	1.A FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS		09/15/2023	Paydown		34,501	34,501	34,639	34,528		(27)		(27)		34,501				999	02/15/2042	1.G FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		09/01/2023	Paydown		7,439	7,439	7,436	7,436		3		3		7,439				99	01/25/2051	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		09/01/2023	Paydown		422,996	422,996	418,354	418,611		4,385		4,385		422,996				14,186	08/25/2067	1.A FE
32027E-AH-4	FIRST FRANKLIN MTG LOAN ASSET SERIES 200		07/25/2023	Paydown			13,480	9,467			59		59		9,525		(9,525)	(9,525)	133	04/25/2036	1.A FM
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/19/2023	Paydown		12,503	12,503	12,701	12,663		(160)		(160)		12,503				352	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2023	Paydown		8,822	8,822	8,960	8,933		(111)		(111)		8,822				218	10/25/2049	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2023	Paydown		1,266	1,266	1,278	1,276		(10)		(10)		1,266				31	10/25/2049	1.A
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		09/29/2023	Paydown				2,456	2,084		(2,084)		(2,084)						478	04/25/2053	1.A FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.		09/01/2023	Paydown		107,825	107,825	106,651			1,174		1,174		107,825				808	11/25/2067	1.A FE
36198F-AM-4	GS MORTGAGE SECURITIES TRUST SERIES 2013		07/01/2023	Paydown		4,425,000	4,425,000	4,629,132	4,447,320		(22,320)		(22,320)		4,425,000				116,337	08/10/2046	1.A
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 5.		09/01/2023	Paydown		1,795	1,795	1,102	543	578	(15)		563		1,107		688	688	11	03/25/2037	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 5.		09/01/2023	Paydown		1,795	1,795	835	843		(3)		(3)		840		954	954	11	03/25/2037	4.B FM
36248G-AH-3	GS MORTGAGE SECURITIES TRUST SERIES 2013		09/01/2023	Paydown		2,760,000	2,760,000	2,974,043	2,782,318		(22,318)		(22,318)		2,760,000				96,234	11/10/2046	1.A
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		09/01/2023	Paydown				8,481	2,041		(576)		(576)		1,466		(1,466)	(1,466)	739	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		09/01/2023	Paydown				380	230		(230)		(230)						33	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		09/01/2023	Paydown				540	363		(363)		(363)						46	09/01/2052	1.A FE
36831N-AA-6	GCM GROSVENOR 10.520% 10/24/29		09/19/2023	DLIC GA DLIM Mgd. - Sec.		5,000,000	5,000,000	5,000,000	4,499,799						5,000,000				335,786	10/24/2029	1.F Z
38305#-AC-2	GORILLA INVESTOR LLC 11.921% 03/15/27		09/23/2023	Redemption 100.0000		20,241	20,241	20,736	20,670		(25)		(25)		20,645		(404)	(404)	36,570	03/15/2027	1.F PL
40467A-AH-2	HAH GROUP HOLDING CO LLC 10.434% 04/02/		09/19/2023	Redemption 100.0000		4,618	4,618	4,486			5		5		4,491		127	127		04/02/2029	2.B Z
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		09/17/2023	Paydown		19,712	19,712	18,009	18,316		1,396		1,396		19,712				483	01/19/2038	1.A FM
419838-AA-5	HAWAIIAN AIRLINES 13 1A SERIES A 3.900		07/15/2023	Redemption 100.0000		158	158	157	157						158		1	1	6	07/15/2027	4.B FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		09/25/2023	Paydown		11,963	11,963	11,962	11,962						11,963				306	12/25/2025	2.C FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		09/01/2023	Paydown		2,316	2,316	2,293	2,296		20		20		2,316				72	04/17/2039	1.G FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		09/01/2023	Paydown		2,805	2,805	2,804	2,804		1		1		2,805				52	01/17/2041	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 10.288%		07/29/2023	DIRECT FUNDING															925,107	11/23/2027	2.A PL
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 10.288%		07/29/2023	Redemption 100.0000		1,827,474	1,827,474	1,820,498	1,820,875		345		345		1,821,220		6,254	6,254	135,057	11/23/2027	2.A PL
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%		07/31/2023	Redemption 100.0000		87,533	87,533	87,533	87,533						87,533				3,145	10/15/2037	1.F PL
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS		09/01/2023	Paydown		176,717	176,717	176,715	176,673		44		44		176,717				5,371	05/25/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		09/01/2023	Paydown		493,230	493,230	493,224	493,016		215		215		493,230				17,332	08/25/2067	1.A FE
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS		09/01/2023	Paydown		223,108	223,108	223,108	223,035		73		73		223,108				9,713	10/25/2067	1.A FE
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		09/01/2023	Paydown		79,508	79,508	79,507			1		1		79,508				3,079	02/25/2068	1.D FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		09/15/2023	Paydown		21,920	21,920	24,804	24,701		(2,781)		(2,781)		21,920				577	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL		09/15/2023	Paydown		2,169	2,169	2,480	2,455		(286)		(286)		2,169				68	10/15/2077	2.B FE
46590X-AE-6	JBS USA FOOD FINANCE SERIES 144A 4.375		08/21/2023	Tax Free Exchange		1,999,357	2,000,000	1,999,340	1,999,350		7		7		1,999,357				125,174	02/02/2052	2.C FE
46590X-AH-9	JBS USA FOOD FINANCE SERIES 144A 5.750		08/21/2023	Tax Free Exchange		3,702,184	3,750,000	3,696,675	3,699,010		3,174		3,174		3,702,184				252,161	04/01/2033	2.C FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		09/25/2023	Paydown		20,567	20,567	20,138	20,173		394		394		20,567				486	07/25/2052	1.A
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2023	Paydown		2,507	2,507	2,810	2,793		(286)		(286)		2,507				82	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2023	Paydown		2,550	2,550	2,838	2,824		(273)		(273)		2,550				75	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2023	Paydown		3,419	3,419	3,416	3,417						3,417		2	2	92	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2023	Paydown		2,067	2,067	2,066	2,066		1		1		2,067				49	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2023	Paydown		12,040	12,040	12,037	12,038		2		2		12,040				349	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2023	Paydown		32,214	32,214	34,811	34,687		(2,473)		(2,473)		32,214				698	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		09/15/2023	Paydown		1,552	1,552	1,868	1,839		(286)		(286)		1,552				56	08/15/2062	2.B FE
46640N-AJ-7	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201		09/01/2023	Paydown		1,815,473	1,815,473	1,897,509	1,823,341		(7,869)		(7,869)		1,815,473				51,898	11/15/2045	1.A
46640U-AF-9	JPMBB COMMERCIAL MORTGAGE SEC 0.780% 0		09/01/2023	Paydown				67,003	12,367		(10,143)		(10,143)		2,224		(2,224)	(2,224)	10,539	01/15/2047	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201		09/01/2023	Paydown				2,160	987		(280)		(280)		707		(707)	(707)	367	02/15/2048	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		09/01/2023	Paydown		71,066	71,066	71,826	71,489		66		66		71,555		(489)	(489)	1,782	01/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		09/01/2023	Paydown		6,251	6,251	6,276	6,268		(17)		(17)		6,251				153	01/25/2048	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		09/15/2023	Paydown		10,593	10,593	12,142	12,045		(1,452)		(1,452)		10,593				264	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		09/25/2023	Paydown		41,511	41,511	39,889	40,022		1,488		1,488		41,511				672	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		09/01/2023	Paydown		24,456	24,456	23,546	23,632		824		824		24,456				663	01/25/2053	1.A
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		09/15/2023	Paydown		16,630	16,630	16,630	16,630						16,630				357	01/01/2070	1.F FE
48252#-AA-8	KKR EAGLE ASSET FINANCING LLC 5.500% 1		06/30/2023	Various		2,382,937	2,382,937	2,359,578	2,250,444		961		961		2,360,134		22,803	22,803	125,907	12/29/2027	1.G PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 10.641% 0		08/30/2023	Redemption 100.0000		3,900,000	3,900,000	3,900,000	91,100						3,900,000				39,843	02/05/2024	1.E FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		09/15/2023	Paydown		3,088,078	3,088,078	3,088,078							3,088,078				43,233	07/15/2035	1.F FE
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		09/01/2023	Paydown		40,092	40,092	29,367			530		530		29,898		10,194	10,194	848	02/25/2036	1.A FM
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		08/17/2023	Paydown							21		21		21		(21)	(21)	132	02/25/2036	1.A FE
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		09/25/2023	Paydown		27,980	27,980	23,726			4,254		4,254		27,980				520	09/25/2047	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		08/17/2023	Paydown															141	09/25/2047	1.A FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC SERIES 2019		07/30/2023	Paydown		25,000	25,000	24,460			540		540		25,000				806	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		09/15/2023	Paydown		487,593	487,593	487,585	487,577		16		16		487,593				15,248	03/15/2044	2.C
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		09/05/2023	Paydown		87,260	87,260	87,258	87,258		2		2		87,260				1,528	11/05/2035	1.F FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA		09/15/2023	Paydown		238,403	238,403	238,402			1		1		238,403				4,087	05/15/2063	1.F FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		09/15/2023	Paydown		90,264	90,264	89,414	89,745		519		519		90,264				2,688	05/15/2043	2.A FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		09/01/2023	Paydown		1,372	1,372	1,367	1,368						1,368		4	4	37	04/21/2034	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		09/01/2023	Paydown		23,456	23,456	12,004			110		110		12,114		11,342	11,342	176	07/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	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
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		08/31/2023	Paydown				(1)			(811)		(811)		(812)		812	812	6	07/25/2035	1.A FE
59064@-AA-5	MESA AIRLINES INC 7.500% 12/31/28		07/28/2023	Redemption 0.0000															15,497	12/31/2028	2.C Z
59064@-AA-5	MESA AIRLINES INC 7.500% 12/31/28		07/17/2023	Redemption 100.0000		1,661,047	1,661,047	1,661,019	1,647,322		13,700		13,700		1,661,022		26	26	66,317	12/31/2028	2.C PL
59064@-AA-5	MESA AIRLINES INC 7.500% 12/31/28		03/15/2023	Redemption 100.0000		553,682	553,682	553,673	549,107		4,566		4,566		553,673		9	9	11,808	12/31/2028	2.C Z
59064@-AA-5	MESA AIRLINES INC 7.500% 12/31/28		09/15/2023	Redemption 100.0000		1,238,609	1,238,609	1,238,588	1,228,375		10,216		10,216		1,238,591		19	19	69,108	12/31/2028	2.C PL
598329-AE-0	MIDWEST FAMILY HOUSING SERIES 144A 6.6		07/10/2023	Redemption 100.0000		596	596	708	702		(1)		(1)		701		(105)	(105)	40	01/01/2051	2.B FE
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		09/01/2023	Paydown				2,463	1,224		15		15		1,239		(1,239)	(1,239)	227	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		09/01/2023	Paydown				1,482	902		(67)		(67)		835		(835)	(835)	138	03/15/2052	1.A FE
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		09/20/2023	Paydown		19,795	19,795	19,795	19,795						19,795				460	10/21/2047	1.G FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		09/25/2023	Paydown		29,934	29,934	29,934	29,933		1		1		29,934				841	11/25/2025	2.C FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		09/15/2023	Paydown		4,464	4,464	4,071	4,108		356		356		4,464				83	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		09/15/2023	Paydown		4,464	4,464	4,464	4,464						4,464				106	11/15/2046	2.B FE
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		09/01/2023	Paydown		21,835	21,835	18,926			(4,409)		(4,409)		14,517		7,319	7,319	662	07/25/2034	1.A FM
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		08/17/2023	Paydown							(1,312)		(1,312)		(1,312)		1,312	1,312	42	07/25/2034	1.A FE
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		08/01/2023	Maturity		1,000,000	1,000,000	989,280	998,685		1,315		1,315		1,000,000				32,500	08/01/2023	2.A FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.295%		07/28/2023	Redemption 100.0000		661,205	661,205	654,448	586,175		581		581		657,277		3,928	3,928	46,946	07/31/2026	1.G Z
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2023	Paydown		78,821	78,821	78,793			28		28		78,821				1,763	01/25/2063	1.C FE
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2023	Paydown		11,919	11,919	11,918							11,919				111	07/25/2063	1.A FE
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2023	Paydown		53,633	53,633	53,633			1		1		53,633				527	07/25/2063	1.C FE
67118@-AA-4	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		09/15/2023	Redemption 100.0000		1,519,265	1,519,265	1,511,668	1,511,884		361		361		1,512,245		7,020	7,020	63,910	08/15/2032	2.B Z
67118@-AB-2	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		09/15/2023	Redemption 100.0000		109,080	109,080	108,534	108,549		25		25		108,574		506	506	5,355	08/15/2032	2.B Z
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2023	Paydown		76,941	76,941	76,940			1		1		76,941				938	06/25/2063	1.C FE
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2023	Paydown		153,883	153,883	153,880			2		2		153,883				1,834	06/25/2063	1.A FE
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2023	Paydown		113,473	113,473	112,924			550		550		113,473				578	03/25/2063	1.A FE
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		09/01/2023	Paydown		183,145	183,145	183,142			3		3		183,145				3,211	03/25/2063	1.C FE
69328@-AA-6	PDIF GCF CLO ISSUER 2022-1 LLC 7.972%		08/01/2023	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				86,183	02/22/2035	2.B Z
69328@-AE-8	PDIF GCF CLO ISSUER 2022-1 LLC 12.372%		08/01/2023	Paydown		1,686,320	1,686,320	1,686,320	1,686,320						1,686,320				131,838	02/22/2035	2.B Z
69328@-AE-8	PDIF GCF CLO ISSUER 2022-1 LLC 12.372%		08/30/2023	Redemption 100.0000		(153,054)	(153,054)	(153,054)	(152,671)						(153,054)					02/22/2035	2.B Z
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		09/29/2023	Paydown		645	645	658	649		(4)		(4)		645				29	10/25/2049	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		09/01/2023	Paydown		15,094	15,094	15,094	15,092		3		3		15,094				585	08/25/2057	1.C FE
694669-AA-0	PACIFIC NORTHWEST COMMUNITY 5.912% 06/		07/20/2023	Redemption 100.0000		(1,870)	(1,870)	(2,175)	(2,150)		5		5		(2,145)		274	274		06/15/2050	1.D FE
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		09/10/2023	Various		82,800	82,800	82,800	82,800						82,800				1,646	08/10/2041	1.E
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		09/20/2023	Paydown		174,756	174,756	174,756	174,756						174,756				4,763	12/22/2036	1.G FE
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2023	Paydown		15,485	27,691	21,984			(1,054)		(1,054)		20,930		(5,446)	(5,446)	831	06/25/2036	1.A FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		08/19/2023	Paydown		(1,600)					(2,329)		(2,329)		(2,329)		729	729	80	06/25/2036	1.A FE
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2023	Paydown		25,581	35,099	27,865			110		110		27,976		(2,395)	(2,395)	961	06/25/2036	1.A FM
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		09/25/2023	Paydown		29,227	29,227	28,419	28,482		746		746		29,227				474	01/25/2052	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 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
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2023	Paydown		10,465	16,355	12,821			50		50		12,871		(2,406)	(2,406)	399	09/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		09/01/2023	Paydown			25,250	21,002			56		56		21,058		(21,058)	(21,058)	402	07/25/2036	3.C FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		09/25/2023	Paydown		10,654	10,654	8,649			53		53		8,702		1,952	1,952	240	11/25/2036	1.A FM
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		09/01/2023	Paydown		17,051	17,051	16,340	16,384		667		667		17,051				279	01/25/2052	1.A
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		09/01/2023	Paydown		5,684	5,684	5,610	5,614		70		70		5,684				112	01/25/2052	1.A
759351-AL-3	REINSURANCE GRP OF AMER 4.700% 09/15/2		09/15/2023	Maturity		300,000	300,000	298,869	299,902		98		98		300,000				14,100	09/15/2023	2.A FE
75951A-AJ-7	RELIANCE STAND LIFE II SERIES 144A 3.8		09/19/2023	Maturity		400,000	400,000	399,784	399,967		33		33		400,000				15,400	09/19/2023	1.E FE
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20		09/01/2023	Paydown		2,981	2,993	1,443			19		19		1,462		1,519	1,519	77	08/25/2036	2.B Z
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 7		08/25/2023	Paydown		4,142	4,142	3,987			155		155		4,142				95	05/25/2039	1.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		07/29/2023	Paydown			2,897	1,998			25		25		2,023		(2,023)	(2,023)	19	09/25/2037	1.C FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		07/25/2023	Paydown		15,582	18,638	12,867			153		153		13,020		2,562	2,562	186	09/25/2037	1.E FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		05/25/2023	Paydown			3,267	2,255			16		16		2,271		(2,271)	(2,271)		09/25/2037	1.A FE
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		09/01/2023	Paydown		316	3,419	2,360			33		33		2,393		(2,077)	(2,077)	68	09/25/2037	2.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		08/01/2023	Paydown		18,558	15,389	10,624			136		136		10,760		7,798	7,798	309	09/25/2037	2.B FM
77862U-AA-6	ROSY BLUE CARAT SA SERIES 2018 1 CLASS A		07/29/2023	Paydown		(282,000)	(282,000)	(279,180)	(282,000)						(282,000)					12/15/2025	1.F FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2		07/25/2023	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		07/25/2023	Paydown		3,516	3,516	3,422	3,436		80		80		3,516				145	07/25/2052	2.C FE
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC		09/29/2023	Paydown		(216,777)					(216,777)		(216,777)							10/10/2025	5.B FE
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC		09/23/2023	Paydown													79,661	79,661		10/10/2025	5.B FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1		09/15/2023	Paydown		23,400	23,400	20,095	20,362		3,038		3,038		23,400				380	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		09/15/2023	Paydown		3,900	3,900	3,935	3,928		(28)		(28)		3,900				89	06/15/2046	2.B FE
81368N-AG-0	SECRETARIAT ADVISORS LLC 10.943% 12/13/		06/20/2023	Redemption 100.0000		540	540	537	537						537		2	2	40	12/13/2028	4.B PL
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		09/25/2023	Paydown		18,426	18,426	18,295			131		131		18,426				387	09/25/2034	1.A FM
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		09/01/2023	Paydown		2,216	2,216	2,148	2,166		50		50		2,216				44	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		09/01/2023	Paydown		46,284	46,284	46,949	46,826		(541)		(541)		46,284				1,098	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		09/01/2023	Paydown		7,668	7,668	7,731	7,715		(48)		(48)		7,668				178	02/25/2048	1.A
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		07/30/2023	Paydown		1,750	1,750	1,754	1,753		(3)		(3)		1,750				37	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		07/30/2023	Paydown		4,750	4,750	4,751	4,751		(1)		(1)		4,750				119	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A		07/25/2023	Paydown		13,375	13,375	13,356	13,358		17		17		13,375				389	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		07/25/2023	Paydown		1,750	1,750	1,685	1,694		56		56		1,750				31	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		07/25/2023	Paydown		5,625	5,625	5,625	5,625						5,625				132	01/25/2052	2.C FE
826418-BJ-3	SIERRA PACIFIC POWER CO SERIES T 3.375		08/15/2023	Maturity		5,000	5,000	4,982	4,998		2		2		5,000				169	08/15/2023	1.F FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		09/20/2023	Paydown		1,875	1,875	1,725			150		150		1,875				22	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		09/20/2023	Paydown		792	792	740	595		49		49		792				20	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		09/20/2023	Paydown		6,875	6,875	6,822	6,828		47		47		6,875				121	08/20/2051	2.B FE
842587-CU-9	SOUTHERN CO 2.950% 07/01/23		07/01/2023	Maturity		14,000	14,000	13,394	13,930		70		70		14,000				413	07/01/2023	2.B FE
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3		08/15/2023	Redemption 100.0000		4,263	4,263	3,869	3,926		17		17		3,944		320	320	144	08/15/2031	1.G FE
854502-AT-8	STANLEY BLACK & DECKER INC 6.000% 03/0		09/27/2023	SUMRIDGE PARTNERS, LLC		3,516,205	3,500,000	3,496,255			367		367		3,496,622		19,583	19,583	117,833	03/06/2028	2.A FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		09/20/2023	Paydown		625	625	625	625						625				12	06/20/2051	1.A FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A		09/20/2023	Paydown		2,813	2,813	2,812							2,813				43	06/20/2053	1.E FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		09/20/2023	Paydown		3,438	3,438	3,418	3,433		5		5		3,438				96	04/20/2045	1.E FE
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		06/01/2023	Paydown		63,523	63,523	58,235			5,288		5,288		63,523				259	01/25/2035	1.
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		09/01/2023	Paydown		4,526	4,526	4,150			377		377		4,526				75	01/25/2035	1.A FM
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		08/01/2023	Paydown		7,260	7,260	6,655			604		604		7,260				72	01/25/2035	1.A FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
86362P-AD-7	STRUCTURED ASSET SECURITIES CO SERIES 20		07/25/2023	Paydown		4,931	4,931	4,031	4,872		41		41		4,913		18	18	141	02/25/2037	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		09/25/2023	Paydown		5,793	5,793	4,548	5,389		405		405		5,793				134	01/25/2037	1.A FM
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A		07/20/2023	Paydown		103,871	103,871	103,849	103,843		28		28		103,871				5,059	07/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1		09/30/2023	Paydown		207,071	207,071	207,059	207,056		15		15		207,071				6,181	06/30/2054	1.G FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		08/20/2023	Paydown		175,617	175,617	175,567	175,572		45		45		175,617				7,481	11/20/2048	1.F FE
86805*-AA-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		05/16/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	947,761						1,000,000				36,298	04/23/2025	2.C Z
87289B-AA-2	TCP DLF VIII 2018 CLO 7.097% 02/28/30		09/28/2023	Paydown		4,554,905	4,554,905	4,554,916	4,554,914		(9)		(9)		4,554,905				179,369	02/28/2030	1.A FE
87289B-AB-0	TENNENBAUM SENIOR LOAN FUNDING 11.147%		07/01/2023	Paydown		(794,834)	(794,834)	(803,332)	(802,711)		7,878		7,878		(794,834)					02/28/2030	1.B FE
87289B-AD-6	TENNENBAUM SENIOR LOAN FUNDING 12.147%		07/01/2023	Paydown		(317,933)	(317,933)	(322,718)	(322,380)		4,447		4,447		(317,933)					02/28/2030	1.D FE
87289B-AE-4	TENNENBAUM SENIOR LOAN FUNDING 12.647%		07/01/2023	Paydown		(264,944)	(264,944)	(266,825)	(266,692)		1,748		1,748		(264,944)					02/28/2030	1.G FE
87289B-AF-1	TENNENBAUM SENIOR LOAN FUNDING 15.147%		07/01/2023	Paydown		(291,439)	(291,439)	(290,115)	(290,187)		(1,253)		(1,253)		(291,439)					02/28/2030	3.A FE
87289B-AG-9	TENNENBAUM SENIOR LOAN FUNDING 16.647%		07/01/2023	Paydown		(132,473)	(132,473)	(124,268)	(124,702)		(7,770)		(7,770)		(132,473)					02/28/2030	3.C FE
87342R-AC-8	TACO BELL FUNDING LLC SERIES 16-1A CLASS		08/25/2023	Paydown		1,000	1,000	1,000	1,000						1,000				37	05/25/2046	2.B FE
87342R-AE-4	TACO BELL FUNDING LLC SERIES 2018 1A CLA		08/25/2023	Paydown		750	750	700			50		50		750				9	11/25/2048	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021 1A CLA		08/25/2023	Paydown		10,625	10,625	10,625	10,625						10,625				203	08/25/2051	2.B FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		09/01/2023	Paydown		10,213	10,213	10,110	10,126		87		87		10,213				686	11/25/2048	1.A
89613F-AA-6	TRICON AMERICAN HOMES SERIES 2017-SFR2 C		09/01/2023	Paydown		104,307	104,307	103,784	104,106		33		33		104,139		168	168	2,005	01/17/2036	1.A FE
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021		09/20/2023	Paydown		15,938	15,938	13,340			2,597		2,597		15,938				49	03/20/2046	1.F FE
902905-AQ-1	USX CORPORATION 8.125% 07/15/23		07/15/2023	Maturity		4,000	4,000	4,609	4,073		(73)		(73)		4,000				325	07/15/2023	2.C FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5		09/01/2023	Redemption 100.0000		25	25	24	24						24				1	03/01/2030	1.F FE
909319-AA-3	UNITED AIR 2013-1 A PTT A 4.300% 08/15		08/15/2023	Redemption 100.0000		18,696	18,696	19,514	18,971		(60)		(60)		18,911		(215)	(215)	804	08/15/2025	2.C FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5.		07/15/2023	Redemption 100.0000		71,700	71,700	71,872	71,816		(8)		(8)		71,808		(108)	(108)	3,159	04/15/2029	1.G FE
90931M-AA-4	UNITED AIR 2016-1 A PTT SERIES A 3.450		07/10/2023	Redemption 100.0000		26	26	25	26						26		1	1	1	07/07/2028	2.C FE
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700		09/01/2023	Redemption 100.0000		25	25	24	24						24				1	03/01/2030	2.C FE
90932Q-AA-4	UNITED AIRLINES INC 3.750% 09/03/26		09/05/2023	Redemption 100.0000		38,158	38,158	37,531	37,805		46		46		37,851		307	307	1,431	09/03/2026	1.F FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		09/20/2023	Paydown		9,546	9,546	9,546	9,546						9,546				240	04/20/2028	2.A FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		08/20/2023	Paydown		22,690	22,690	22,690	22,690						22,690				473	04/20/2028	2.B FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		09/01/2023	Paydown		16,492	16,492	16,492	16,492						16,492				385	03/20/2028	2.B FE
91857#-AA-7	VCM A320 4.000% 03/31/24		09/15/2023	Redemption 100.0000		7,457,255	7,457,255	7,457,255	7,457,255						7,457,255				202,222	03/31/2024	2.B FE
91858*-AA-0	VCM A321 10.945% 10/31/29		07/21/2023	Redemption 100.0000		6,099,671	6,099,671	6,099,671	6,099,671						6,099,671				321,870	10/31/2029	2.C Z
92537H-AA-9	VERUS SECURITIZATION TRUST SERIES 2019 I		09/01/2023	Paydown		278,809	278,809	270,793			8,016		8,016		278,809				3,280	07/25/2059	1.A FE
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2		09/01/2023	Paydown		205,070	205,070	205,069			2		2		205,070				5,298	03/25/2068	1.A FE
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023 3		09/01/2023	Paydown		65,419	65,419	65,419			1		1		65,419				1,472	03/25/2068	1.C FE
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023 4		09/01/2023	Paydown		106,514	106,514	106,513			1		1		106,514				1,720	05/25/2027	1.C FE
92539T-AD-5	VERUS SECURITIZATION TRUST SERIES 2023 4		07/31/2023	Paydown		400,000	400,000	399,991			9		9		400,000				7,399	05/25/2068	2.C FE
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		09/25/2023	Paydown		3,357	3,357	2,899			457		457		3,357				60	07/25/2044	1.A FM
92938J-AH-5	WELLS FARGO COMMERCIAL MTG TR SERIES 201		09/01/2023	Paydown				716,568	93,910		(67,263)		(67,263)		26,646		(26,646)	(26,646)	78,503	03/15/2046	1.A FE
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		09/01/2023	Paydown		27,341	22,397	18,768			59		59		18,827		8,514	8,514	567	09/25/2046	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		08/17/2023	Paydown		(127)					(389)		(389)		(389)		262	262	21	09/25/2046	1.A FE
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		06/01/2023	Paydown		4,122	4,469	3,800			1		1		3,802		320	320	19	04/25/2047	1.A FE
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		09/01/2023	Paydown		10,868	9,914	8,431			14		14		8,445		2,422	2,422	171	04/25/2047	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		08/01/2023	Paydown		56,997	54,490	46,340			48		48		46,388		10,609	10,609	624	04/25/2047	1.A FE
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		06/01/2023	Paydown		7,604	7,604	6,821			783		783		7,604				35	03/25/2035	1.A FE
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		09/01/2023	Paydown		6,882	6,490	5,822			16		16		5,838		1,044	1,044	132	03/25/2035	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		08/01/2023	Paydown		84,061	84,061	75,407			8,654		8,654		84,061				896	03/25/2035	1.A FE
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		07/29/2023	Paydown															101	01/25/2045	1.C FE
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		09/25/2023	Paydown		165,075	165,075	143,118			21,957		21,957		165,075				2,648	01/25/2045	3.B FM
93934F-DF-6	WAMU MORTGAGE PASS THROUGH SERIES 2005-8		09/01/2023	Paydown		10,001	10,410	7,808	7,654		71		71		7,725		2,277	2,277	446	10/25/2035	4.B FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2023	Paydown		1,779	1,779	1,149	1,157		6		6		1,163		616	616	20	10/25/2036	4.A FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2023	Paydown		2,135	2,135	1,687	1,596		6		6		1,602		533	533	24	10/25/2036	5.A FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		09/01/2023	Paydown		3,942	3,942	2,378	1,173	1,323	(24)		1,299		2,473		1,469	1,469	32	09/25/2036	1.A FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		09/01/2023	Paydown		4,549	4,549	2,144	2,154		(14)		(14)		2,140		2,409	2,409	37	09/25/2036	4.C FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.		09/15/2023	Paydown		37,195	37,195	35,945	36,336		859		859		37,195				918	09/15/2044	2.A FE
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		09/10/2023	Redemption 100.0000		66,994	66,994	66,994	66,994						66,994				2,967	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019		09/01/2023	Paydown		2,538	2,538	2,562	2,550		8		8		2,558		(21)	(21)	60	10/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		09/01/2023	Paydown		13,134	13,134	12,631	12,748		386		386		13,134				276	07/25/2047	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201		09/01/2023	Paydown				1,777	1,074		(143)		(143)		932		(932)	(932)	187	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		09/15/2023	Paydown		1,250	1,250	1,207	1,210		40		40		1,250				26	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		09/15/2023	Paydown		11,500	11,500	11,500	11,500						11,500				391	03/15/2052	2.B FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		09/15/2023	Paydown		77,680	77,680	58,680	59,209		18,471		18,471		77,680				1,606	05/15/2046	1.F FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2023	Paydown		239	239	242	241		(1)		(1)		239				6	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2023	Paydown		1,022	1,022	1,036	1,028		(6)		(6)		1,022				27	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2023	Paydown		151	151	152	151		(1)		(1)		151				4	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		09/01/2023	Paydown		177	177	180	179		(2)		(2)		177				4	01/20/2045	1.A
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		07/30/2023	Paydown		3,883	3,883	3,616	2,308		267		267		3,883				82	07/30/2051	2.B FE
98944#-AA-7	ZEPHYRUS AERO 1 LLC 6.924% 04/30/30		09/05/2023	Redemption 100.0000		634,211	634,211	634,211	634,211						634,211				23,733	04/30/2030	2.A PL
BES1G2-VH-4	POLYMER SOLUTIONS INC 12.634% 07/29/24		09/22/2023	Maturity		(144,516)	(144,516)	(144,516)	(144,516)						(144,516)					07/29/2024	3.B FE
BES1L9-8G-1	GC WAVES HOLDINGS INC 11.183% 10/31/25		09/21/2023	Redemption 100.0000		740,741	740,741	740,741	740,741						740,741				47,102	10/31/2025	4.B Z
BES2NT-DW-2	KWOR ACQUISITION INC 12.500% 12/22/28		09/20/2023	Redemption 100.0000		4,509,146	4,509,146	4,509,146	36,872						4,509,146				31,689	12/22/2028	2.C Z
BES2SW-N7-4	ROTOLO CONSULTANTS INC 11.166% 12/20/2		06/30/2023	Redemption 100.0000		7,869	7,869	7,845	2,571		2		2		7,850		20	20	314	12/20/2026	2.C Z
BES2VV-MV-0	ASP MCS ACQUISITION CORP 11.530% 10/20/		03/31/2023	Redemption 100.0000		168	168	2,864	851		(103)		(103)		748		(580)	(580)	5	10/20/2025	4.B FE
BES2W4-KQ-2	SGA DENTAL PARTNERS OPCO LLC 11.391% 06		08/05/2023	Redemption 100.0000		12,609	12,609	12,609	4						12,609				280	06/07/2027	2.B Z
BES2XY-ZT-3	CHERRY BEKAERT LLP 10.577% 06/30/28		07/12/2023	TPR FUNDING 2022-1		1,670,089	1,670,089	1,670,089							1,670,089					06/30/2028	2.B Z
BES2Y1-QN-7	HUNTER POINT CAPITAL 7.000% 07/15/52		08/31/2023	Redemption 100.0000		4,351	4,351	4,351	396						4,351					07/15/2052	2.B Z
BES2Y1-SP-0	HUNTER POINT CAPITAL 7.000% 07/15/52		08/31/2023	Redemption 100.0000		9,092	9,092	9,092	4,107						9,092					07/15/2052	2.B Z

SCHEDULE D - PART 4

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

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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
BES30M-ED-1	HLSG INTERMEDIATE LLC 6.250% 03/31/28		09/29/2023	Various		3,117,909	3,155,241	3,126,055	792,032		102		102		3,126,158		(8,250)	(8,250)	19,874	03/31/2028	2.B Z
BES32L-TE-3	GORILLA INVESTOR LLC 11.421% 03/15/27		09/23/2023	Redemption 100.0000							(18)		(18)		(17)		18	18	9,991	03/15/2027	2.B Z
BES32V-L5-8	GC WAVES HOLDINGS INC 11.147% 08/13/26		07/17/2023	DIRECT ASSET FUNDS		1,034,788	1,034,788	1,024,581	852,386		1,212		1,212		1,025,980		8,808	8,808	52,424	08/13/2026	2.B Z
BES32V-L5-8	GC WAVES HOLDINGS INC 11.147% 08/13/26		06/30/2023	Redemption 100.0000		5,212	5,212	5,160	4,293		4		4		5,165		46	46	216	08/13/2026	2.B Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.538% 10/02/25		07/31/2023	Redemption 100.0000		5,567	5,567	5,567	761						5,567				263	10/02/2025	2.B Z
BES33B-EN-0	COBBLE FUNDING LLC 1.000% 05/28/60		09/15/2023	Paydown		2,008,607	2,008,607	2,008,607	2,008,607						2,008,607				14,229	05/28/2060	2.B Z
BES33B-EP-5	LOCKES HOLDINGS LLC 1.000% 05/28/60		08/28/2023	Paydown		1,017,250	1,017,250	1,017,250	1,017,250						1,017,250				7,149	05/28/2060	3.A Z
BES34C-ZC-8	CHOREO BUYER LLC 10.788% 02/18/28		06/30/2023	Redemption 100.0000		16,191	16,191	16,191							16,191				834	02/18/2028	2.B Z
BES38G-F2-9	EAGLE POINT HOLDINGS BORROWER 9.992% 0		09/13/2023	Redemption 100.0000		369,231	369,231	369,231							369,231				8,998	03/31/2028	2.B Z
BES39Y-VM-7	FP SOLAR FINANCE HOLDINGS LLC 8.930% 0		08/30/2023	Various		62,591,500	62,500,000	62,500,000							62,500,000		91,500	91,500	1,218,869	07/29/2028	2.B Z
BES3CQ-SR-3	DAOL INVESTMENT & SECURITIES C 7.754%		09/05/2023	Redemption 100.0000		365,072	365,072	365,072							365,072				2,672	10/30/2029	2.B Z
BES3G2-3V-0	PATHSTONE FAMILY OFFICE LLC 11.852% 05/		09/15/2023	Redemption 100.0000		40,650	40,650	40,650							40,650					05/15/2029	2.B Z
BGH6EB-G2-2	WCG PURCHASER CORP 5.000% 01/08/27		07/20/2023	Redemption 100.0000		253	253	253	253						253		1	1	8	01/08/2027	4.B FE
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 10.443%		07/15/2023	Redemption 100.0000		253	253	253	253						253				12	10/05/2027	4.C FE
BGH6WC-8X-1	HAH GROUP HOLDING CO LLC 10.559% 10/29/		05/31/2023	Tax Free Exchange		2,914,036	3,000,000	2,912,700			1,336		1,336		2,914,036					10/29/2027	4.C FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP 9.683% 05/25		05/31/2023	Redemption 100.0000		3,116	3,116	3,085	3,091		5		5		3,096		20	20	195	05/25/2028	4.B FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 9.683% 05/25		06/30/2023	Redemption 100.0000		634	634	627	628		30		30		658		(25)	(25)	29	05/25/2028	3.C FE
BGH77G-0R-9	BLUE RIBBON LLC USA 11.433% 05/08/28		09/19/2023	Redemption 100.0000		21,971	21,971	21,422	21,516		30		30		21,545		426	426	8,861	05/08/2028	4.C FE
BGH7DM-SF-5	EISNER ADVISORY GROUP 11.443% 07/28/28		09/11/2023	Deutschebank Securities		2,947,527	2,947,527	2,919,398	2,925,211		2,457		2,457		2,927,669		19,859	19,859	417,803	07/28/2028	4.B FE
BGH7DM-SF-5	EISNER ADVISORY GROUP 11.443% 07/28/28		07/20/2023	Redemption 100.0000		7,495	7,495	7,423	7,438		4		4		7,442		53	53	807	07/28/2028	4.B FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 11.191% 10/08/28		09/22/2023	Redemption 0.0000															56	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD PRODUCTS LLC 10.439% 10/18		09/25/2023	Redemption 100.0000		5,000	5,000	4,900	4,913		7		7		4,920		80	80	441	10/18/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 10.310% 12		07/31/2023	Redemption 100.0000		1,875	1,875	1,856	1,858		1		1		1,859		16	16	213	12/09/2028	4.C FE
BGH7M8-KW-7	SECRETARIAT ADVISORS LLC 10.193% 12/29/		07/20/2023	Redemption 100.0000		85	85	85	85						85				7	12/29/2028	4.B PL
G2435*-AA-2	GENESIS LOAN TRUST 2023 1 6.500% 10/31		09/15/2023	Redemption 100.0000		1,595,324	1,595,324	1,595,324	1,595,324						1,595,324				69,235	10/31/2029	2.B Z
G2964*-AA-1	VCM A319EJ LLC 4.000% 12/31/26		08/15/2023	Redemption 100.0000		1,134,136	1,134,136	1,134,136	1,134,136						1,134,136				28,791	12/31/2026	1.G PL
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27		09/20/2023	Redemption 100.0000		5,125,181	5,125,181	5,125,181							5,125,181				70,278	12/12/2027	2.B Z

STATEMENT AS OF SEPTEMBER 30, 2023 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

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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
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		09/13/2023	Redemption 100.0000		4,309,936	4,309,936	4,309,936	4,287,507		22,428		22,428		4,309,936				141,635	01/13/2026	2.B PL
G3165*-AA-6	CCO ANNEX I CREDIT BACKED LOAN 4.000%		04/17/2023	Redemption 100.0000		485,526	485,526	485,526	485,526						485,526				6,950	07/28/2031	1.F Z
G3165*-AB-4	CCO ANNEX I CREDIT BACKED LOAN 5.750%		04/17/2023	Redemption 100.0000		146,199	146,199	146,199	146,199						146,199					07/28/2031	2.B Z
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 4.937% 04/		09/20/2023	Redemption 100.0000		785,722	785,722	785,722	785,722						785,722				24,459	04/30/2027	2.C Z
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26		09/15/2023	Redemption 100.0000		445,857	445,857	445,857	445,857						445,857				15,933	12/30/2026	2.C Z
G9531#-AA-6	AERGO TL MSN 29786 7.187% 05/15/30		08/15/2023	Redemption 100.0000		264,414	264,414	264,413	264,414		1		1		264,415		(1)	(1)	12,045	05/15/2030	2.A PL
G9531@-AA-8	PICP PROJECT SPRINT INTER II L 6.500%		04/15/2023	Redemption 100.0000		298,323	298,323	298,323	298,323						298,323				4,804	03/31/2029	2.B Z
G9531@-AA-8	PICP PROJECT SPRINT INTER II L 6.500%		08/15/2023	Redemption 100.0000		681,133	681,133	681,133	681,133						681,133				24,589	03/31/2029	2.C PL
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 7.710% 03/3		08/15/2023	Redemption 100.0000		165,722	165,722	165,722	165,722						165,722				7,533	03/31/2031	2.B Z
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 5.869%		09/25/2023	Redemption 100.0000		28,497	28,497	27,837			1		1		27,401	(437)	1,096	659	144	12/24/2056	1.E FE
009090-AA-9	AIR CANADA 2015 1A PTT SERIES 144A 3.6	A	09/15/2023	Redemption 100.0000		306,886	306,886	283,870			2,380		2,380		286,250		20,637	20,637	11,117	09/15/2028	1.F FE
775109-CC-3	ROGERS COMMUNICATIONS IN SERIES 144A 3	A	07/25/2023	Tax Free Exchange		2,994,094	3,000,000	2,993,310	2,872,825		121,269		121,269		2,994,094				279,067	03/15/2032	2.C FE
89153U-AF-8	TOTAL CAPITAL CANADA LTD 2.750% 07/15/	A	07/15/2023	Maturity		4,000	4,000	3,898	3,988		12		12		4,000				110	07/15/2023	1.E FE
BES2QV-1M-9	DYE AND DURHAM 11.295% 12/03/27		08/11/2023	Redemption 100.0000		3,073,497	3,073,497	3,324,649	3,118,663		(4,852)		(4,852)	199,491	3,119,671	(193,630)	(46,175)	(239,805)	245,841	12/03/2027	2.C Z
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	08/30/2023	Redemption 100.0000		228,918	228,918	222,981	182,172		263		263		223,420		5,498	5,498	4,497	05/14/2031	1.D PL
03880V-AG-5	ARBOR REALTY CLO SERIES 2019 FL2 CLASS C	D	08/15/2023	Paydown		558,667	558,667	537,717	550,175		8,492		8,492		558,667				26,695	09/15/2034	1.E FE
03880V-AJ-9	ARBOR REALTY CLO SERIES 2019 FL2 CLASS D	D	08/15/2023	Paydown		1,048,394	1,048,394	995,974	1,025,696		22,698		22,698		1,048,394				52,217	09/15/2034	1.G FE
05071T-AA-7	AUDAX SENIOR DEBT CLO II LLC SERIES 2019	D	07/22/2023	Paydown		33,985	33,985	33,984	33,984		1		1		33,985				900	10/22/2029	1.C FE
06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	D	09/15/2023	Redemption 100.0000		628,240	628,240	485,944	522,423		7,916		7,916		530,339		97,902	97,902	15,220	01/15/2029	5.A
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	07/09/2023	Paydown		41,215	41,215	41,215	41,215						41,215				1,292	04/07/2028	1.G FE
109487-AA-6	BRIGHTWOOD CAP MM CLO 19-1A-A1 SERIES 20	D	07/17/2023	Paydown		266,820	266,820	237,603	242,888		23,932		23,932		266,820				13,270	01/15/2031	1.A FE
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	D	09/15/2023	Paydown		21,211	21,211	20,701	21,256		(45)		(45)		21,211				834	02/15/2038	1.A FE
12551A-AL-9	CIFC FUNDING LTD SERIES 2017 1A CLASS AR	D	07/24/2023	Paydown		268,880	268,880	242,019	254,741		14,140		14,140		268,880				11,808	04/23/2029	1.A FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	09/25/2023	Paydown		138,125	138,125	138,094	138,102		23		23		138,125				2,044	09/25/2045	1.F FE
17150E-AC-5	CHURCHILL MIDDLE MARKET CLO LT SERIES 20	D	07/19/2023	BBGAIMBEXP - BarbCo BOLI Enhan		10,007,896	10,000,000	10,000,000							10,000,000		7,896	7,896	171,819	10/01/2032	1.A FE
25256L-AG-6	DIAMOND CLO 2018-1 SERIES 2018-1A CLASS	D	07/24/2023	Paydown		45,744	45,744	44,622	45,366		378		378		45,744				2,950	07/22/2030	1.E FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D	08/15/2023	Paydown		958,624	958,624	879,127	917,563		41,061		41,061		958,624				41,913	11/15/2028	1.A FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D	09/15/2023	Paydown		27,635	27,635	27,646	27,639		(4)		(4)		27,635				669	09/15/2039	2.B FE
34966B-AC-0	FORTRESS CREDIT BSL LIMITED SERIES 2023	D	07/11/2023	BBGAIMBEXP - BarbCo BOLI Enhan		5,000,000	5,000,000	5,000,000							5,000,000					07/24/2036	1.E FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	D	09/30/2023	Redemption 100.0000		16,730	16,730	16,730	16,730						16,730				492	09/30/2040	1.C FE
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	D	07/15/2023	Paydown		122,364	122,364	112,245	114,121		8,243		8,243		122,364				5,788	01/15/2031	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D	07/21/2023	Paydown		2,626,015	2,626,015	2,626,015	2,626,015						2,626,015				81,735	01/21/2034	2.C FE
44988U-AA-5	IP LENDING LLC SERIES 2022 3A CLASS SNR	D	08/07/2023	Paydown		1,092,000	1,092,000	1,092,000	1,092,000						1,092,000				23,923	11/02/2026	1.G FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	09/15/2023	Paydown		17,005	17,005	16,319	16,561		444		444		17,005				450	04/15/2044	2.A FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	C	09/15/2023	Paydown		218,639	218,639	165,077	165,077		53,562		53,562		218,639				5,896	12/15/2042	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
539439-AS-8	LLOYDS BANKING GROUP PLC 4.050% 08/16/	D	08/16/2023	Maturity		42,000	42,000	41,585	41,942		58		58		42,000				1,701	08/16/2023	1.G FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	09/20/2023	Paydown		128,492	128,492	127,866	127,936		557		557		128,492				3,223	06/20/2047	1.F FE
55281G-AA-6	MCF CLO LLC SERIES 2018 1A CLASS A1 144A	D	07/18/2023	Paydown		104,633	104,633	98,355	100,573		4,060		4,060		104,633				4,854	07/18/2030	1.A FE
55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D	07/17/2023	Paydown		12,489	12,489	11,147	11,763		726		726		12,489				517	04/15/2029	1.A FE
59801T-AE-3	MIDOCEAN CREDIT CLO SERIES 2016 5I CLASS	D	07/19/2023	Paydown		103,159	103,159	103,763	103,597		(439)		(439)		103,159				5,758	10/19/2028	1.A FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	09/20/2023	Paydown		108,780	108,780	108,256	108,317		463		463		108,780				2,625	06/20/2047	1.F FE
674999-TZ-0	ISLAY FINANCE LIMITED 2.330% 11/30/25	B	09/29/2023	Redemption 100.0000		3,003,441	3,003,441	3,177,613	2,898,072					279,541	3,003,441	(174,172)		(174,172)	161,551	11/30/2025	2.C Z
780097-BD-2	ROYAL BK SCOTLND GRP PLC 3.875% 09/12/	D	09/12/2023	Maturity		182,000	182,000	176,243	181,106		894		894		182,000				10,579	09/12/2023	2.A FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	C	09/15/2023	Paydown		155,761	155,761	114,706	114,706						114,706		41,055	41,055	4,374	03/15/2040	3.B FE
811248-AL-7	SCULPTOR CLO LTD SERIES 31A CLASS C2 144	D	07/11/2023	BBGAIMBEXP - BarbCo BOLI Enhan		4,000,000	4,000,000	4,000,000							4,000,000				4,667	07/20/2035	1.F FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	07/20/2023	Paydown		1,981,105	1,981,105	1,968,399	1,970,752		10,353		10,353		1,981,105				33,431	01/20/2035	2.C FE
83368R-AL-6	SOCIETE GENERALE SERIES 144A 4.250% 09	D	09/14/2023	Maturity		500,000	500,000	499,485	499,921		79		79		500,000				21,250	09/14/2023	2.B FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	09/15/2023	Paydown		3,390	3,390	3,123	3,184		207		207		3,390				92	05/15/2043	2.A FE
871980-AJ-7	SYMPHONY CLO LTD SERIES 2022 35A CLASS C	D	08/24/2023	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				134,869	07/24/2034	1.E FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	09/15/2023	Paydown		7,365	7,365	6,536	6,823		542		542		7,365				199	12/15/2044	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	C	09/01/2023	Paydown		69,965	69,965	69,953	69,929		37		37		69,965				1,261	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	C	09/20/2023	Paydown		110,475	110,475	108,927	98,045		1,542		1,542		110,475				1,494	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021	D	09/20/2023	Paydown		10,000	10,000	8,566			1,434		1,434		10,000				37	04/20/2046	1.F FE
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 5.815% 02/2	B	08/21/2023	Paydown		8,217	8,217	8,462	8,053		6		6	439	8,217	(281)		(281)	286	02/20/2030	2.B FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 5.869%	B	09/25/2023	Paydown		37,989	37,989	38,648	37,429		(30)		(30)	1,176	37,989	(586)		(586)	1,540	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA_20-1A 6.635% 12/20/29	B	09/20/2023	Paydown		5,531	5,531	5,744	5,377					367	5,531	(213)		(213)	241	12/20/2029	1.G FE
BES2DM-HB-0	TAURUS CMBS TAURS 21 UK4A 7.741% 08/17	B	08/17/2023	Paydown		2,101	2,101	2,285	1,987					299	2,101	(184)		(184)	94	08/17/2031	2.C Z
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU 3.826%	B	08/25/2023	Paydown		98,046	98,046	99,161	93,875		2,721		2,721	5,348	98,046	(3,899)		(3,899)	3,433	11/25/2060	1.F Z
BRS75T-1Y-1	RMAC SECURITIES PLC RMACS_06-N 7.405%	B	09/12/2023	Paydown		60,788	60,788	63,058	61,236		(2,952)		(2,952)	4,838	60,788	(2,334)		(2,334)	2,921	06/12/2044	2.B FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 4.025% 12/15/	B	09/15/2023	Paydown		51,586	51,586	50,810	49,126		2,621		2,621	3,481	51,586	(3,642)		(3,642)	1,200	12/15/2043	1.B FE
G2960*-AA-5	ACS SL V LIMITED 6.940% 03/31/25	D	08/21/2023	Redemption 100.0000		449,251	449,251	449,251	449,251						449,251				25,320	03/31/2025	3.C PL
Q0832*-AC-0	AUSTRALIA PAC AIRPORTS PTY LTD SERIES B	C	09/15/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				140,100	09/15/2023	2.A FE
Q744B7-AJ-6	LA TROBE FINANCIAL CAPITAL MAR 6.255%	B	07/11/2023	Paydown		530,602	530,602	460,663	517,714		19,540		19,540	(44,566)	530,602	37,914		37,914	17,658	02/11/2051	1.A FE
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	09/12/2023	Paydown		20,184	20,184	21,099	20,448		387		387	755	20,184	(1,406)		(1,406)	817	04/12/2051	1.D FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	09/10/2023	Paydown		99,494	99,494	105,947	102,700		852		852	3,790	99,494	(7,849)		(7,849)	4,367	02/10/2051	1.C FE
Z94A7P-Y9-9	PEPPER RESIDENTIAL SECURITIES 0.000% 1	B	09/18/2023	Paydown		19,231	19,231	19,436			(58)		(58)		19,231	(147)		(147)	137	11/18/2060	1.F FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 7.356% 01/21	B	09/21/2023	Paydown		101,490	101,490	114,293	106,223		(1,701)		(1,701)	8,005	101,490	(11,036)		(11,036)	6,610	01/21/2052	1.F Z
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 7.805% 0	B	09/17/2023	Paydown		6,674	6,674	6,791			(23)		(23)		6,674	(94)		(94)	45	04/17/2062	1.G FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.255% 0	B	09/17/2023	Paydown		24,025	24,025	24,685			(320)		(320)		24,025	(340)		(340)	212	04/17/2062	2.C FE
Z951D9-12-8	RESIMAC PREMIER SERIES RESI 10.255% 02/	B	09/07/2023	Paydown		35,086	35,086	58,431			(22,343)		(22,343)		35,086	(1,002)		(1,002)	474	02/07/2052	2.B FE
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES_21 1 5.858%	B	09/27/2023	Paydown		94,288	94,288	100,242	91,808		1,489		1,489	8,451	94,288	(7,460)		(7,460)	3,080	09/27/2075	1.F Z
Z95KJS-ZW-5	PEPPER ASSET FINANCE PAF SPK 4 0.000%	B	09/15/2023	Paydown		99,862	99,862	99,033			1,457		1,457		99,862	(628)		(628)	696	09/15/2030	3.A FE
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE		09/29/2023	Paydown		3,625,000	3,625,000	3,625,000							3,625,000					03/31/2024	1.
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		07/03/2023	Paydown		13,449	15,728	12,925			21		21		12,945		504	504			1.A FM
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		07/03/2023	Paydown		37,881	37,881	16,314			21,568		21,568		37,881						1.A FM
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		07/03/2023	Paydown		34,015	34,015	14,648			19,366		19,366		34,015						1.A FE
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		07/03/2023	Paydown		2,500	2,500	2,070			430		430		2,500						1.A FM
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		07/03/2023	Paydown		13,316	13,316	11,025			2,291		2,291		13,316						1.A FE
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		07/03/2023	Paydown		9,496	9,496	8,795			700		700		9,496						1.A FE
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		07/03/2023	Paydown		10,595	10,595	9,813			781		781		10,595						1.A FM
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		07/03/2023	Paydown		20,187	20,187	18,698			1,489		1,489		20,187						1.A FE
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		07/03/2023	Paydown		708	708	426			282		282		708						1.A FE
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		07/03/2023	Paydown		1,775	1,775	1,068			707		707		1,775						1.A FE
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		07/03/2023	Paydown		10,622	10,622	10,111			511		511		10,622						1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		07/03/2023	Paydown		10,872	10,872	10,349			523		523		10,872						1.A FE
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		07/03/2023	Paydown		7,240	7,253	6,195			12		12		6,207		1,033	1,033			1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		07/03/2023	Paydown		5,170	155,771	133,038			134		134		133,172		(128,002)	(128,002)			1.A FE
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		07/03/2023	Paydown		21,912	21,912	17,184			4,728		4,728		21,912						1.A FE
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		07/03/2023	Paydown		12,422	12,422	11,863			559		559		12,422						1.A FM
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		07/03/2023	Paydown		11,790	11,790	11,259			531		531		11,790						1.A FE
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		07/03/2023	Paydown			2,710	2,205			4		4		2,209		(2,209)	(2,209)			1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		07/03/2023	Paydown			2,284	1,859			1		1		1,860		(1,860)	(1,860)			1.A FE
29445F-BZ-0	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		07/03/2023	Paydown		14,524	14,524	14,482			41		41		14,524						1.A FM
29445F-BZ-0	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		07/03/2023	Paydown		16,445	16,445	16,398			47		47		16,445						1.D FE
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		07/03/2023	Paydown		51,677	51,677	37,854			129		129		37,983		13,695	13,695			1.A FM
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		07/03/2023	Paydown		43,256	43,256	31,685			23		23		31,708		11,548	11,548			1.A FE
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		07/03/2023	Paydown		4,686	4,686	3,974			712		712		4,686						1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		07/03/2023	Paydown		26,398	26,398	22,384			4,013		4,013		26,398						1.A FE
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		07/03/2023	Paydown		1,673	1,673	857			816		816		1,673						1.A FE
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		07/03/2023	Paydown		33,086	33,086	28,677			4,409		4,409		33,086						1.A FM
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		07/03/2023	Paydown		9,816	9,816	8,508			1,308		1,308		9,816						1.A FE
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	Paydown		5,586	5,586	4,435			1,151		1,151		5,586						1.A FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	Paydown		11,352	11,352	9,013			2,340		2,340		11,352						1.A FE
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	Paydown		9,228	15,429	12,249			32		32		12,281		(3,053)	(3,053)			1.A FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	Paydown		16,110	23,199	18,418			23		23		18,441		(2,330)	(2,330)			1.A FE
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	Paydown		8,345	10,490	8,223			22		22		8,245		100	100			1.A FM
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		07/03/2023	Paydown		4,421	8,213	6,438			7		7		6,444		(2,023)	(2,023)			1.A FE
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		07/03/2023	Paydown		3,809	3,809	3,092			717		717		3,809						1.A FE
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		07/03/2023	Paydown		22	22	17			4		4		22						1.A FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		07/03/2023	Paydown		6,212	6,212	5,042			1,169		1,169		6,212						1.A FE
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 6		07/03/2023	Paydown		2,374	2,374	2,285			89		89		2,374						1.A FM
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 6		07/03/2023	Paydown		3,550	3,550	3,417			133		133		3,550						1.F FE
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		07/03/2023	Paydown		751	934	646			2		2		648		103	103			1.C FM
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		07/03/2023	Paydown		5,405	5,405	5,366			38		38		5,405						1.A FM
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		07/03/2023	Paydown		5,788	5,788	5,746			41		41		5,788						1.C FE
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		07/03/2023	Paydown		961	961	830			131		131		961						1.A FM
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		07/03/2023	Paydown		868	868	750			118		118		868						1.C FE
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		07/03/2023	Paydown		11,162	11,721	9,822			11		11		9,833		1,329	1,329			1.A FM
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		07/03/2023	Paydown		4,446	4,547	3,810			395		395		4,205		244	244			1.A FE
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		07/03/2023	Paydown		44,568	44,568	38,646			5,929		5,929		44,575						1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						257,281,732	257,700,722	259,704,408	127,060,902	1,901	115,732	884	116,749	471,415	257,251,599	(371,426)	326,588	(44,838)	10,235,662	XXX	XXX
2509999997. Total - Bonds - Part 4						277,879,645	278,299,338	280,582,014	144,873,989	1,901	100,326	884	101,343	471,415	277,867,002	(371,426)	309,097	(62,329)	10,728,190	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						277,879,645	278,299,338	280,582,014	144,873,989	1,901	100,326	884	101,343	471,415	277,867,002	(371,426)	309,097	(62,329)	10,728,190	XXX	XXX
064058-AB-6	BANK OF NY MELLON CORP 7.970% Perpet.		09/27/2023	J.P. MORGAN SECURITIES, LLC	445,000.000	440,550	0.00	414,963	416,044	(1,082)			(1,082)		414,963		25,588	25,588	19,879		2.A FE
857477-60-8	STATE STREET CORP		09/27/2023	BOK Financial Securities INC	132,000.000	3,303,960	0.00	3,300,000	3,202,320	97,680			97,680		3,300,000		3,960	3,960	146,005		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,744,510	XXX	3,714,963	3,618,364	96,598			96,598		3,714,963		29,548	29,548	165,884	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55393*-10-9	MCAF FUND LLC 5.500% 10/04/24		09/29/2023	Paydown	(420,751.490)	(420,751)	0.00	(421,749)	(420,751)						(420,751)				(1,572)		1.F PL
BES3CQ-U8-2	HCS-GIRLING HOLDCO LLC		07/26/2023	DIRECT FUNDING	187,067.000	121,500,017	0.00	121,500,000							121,500,000		17	17	763,952		2.
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						121,079,266	XXX	121,078,251	(420,751)						121,079,249		17	17	762,380	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						124,823,776	XXX	124,793,214	3,197,613	96,598			96,598		124,794,212		29,565	29,565	928,264	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						124,823,776	XXX	124,793,214	3,197,613	96,598			96,598		124,794,212		29,565	29,565	928,264	XXX	XXX
BGH4XL-QC-1	CARVANA AUTO REC TRUST CART 2015-1A		06/15/2023	DIRECT FUNDING	76,675.360	76,675		12,668	28,519	(15,851)			(15,851)		12,668		64,008	64,008			
BGH4XL-QE-7	CARVANA AUTO REC TRUST CART 2015-1B		09/15/2023	DIRECT FUNDING	184,022.370	184,022		69,513	108,500	(38,987)			(38,987)		69,513		114,510	114,510			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						260,697	XXX	82,181	137,019	(54,838)			(54,838)		82,181		178,518	178,518		XXX	XXX
86679#-10-5	Delaware Life Insurance Co of New York		07/03/2023	NASSAU FINANCIAL GROUP, L.P.	6,001.000	188,476,943									160,396,092		28,080,851	28,080,851			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						188,476,943	XXX								160,396,092		28,080,851	28,080,851		XXX	XXX
5989999997. Total - Common Stocks - Part 4						188,737,640	XXX	82,181	137,019	(54,838)			(54,838)		160,478,273		28,259,369	28,259,369		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						188,737,640	XXX	82,181	137,019	(54,838)			(54,838)		160,478,273		28,259,369	28,259,369		XXX	XXX
5999999999. Total - Preferred and Common Stocks						313,561,416	XXX	124,875,395	3,334,632	41,760			41,760		285,272,485		28,288,934	28,288,934	928,264	XXX	XXX
6009999999 - Totals						591,441,061	XXX	405,457,409	148,208,621	43,661	100,326	884	143,103	471,415	563,139,487	(371,426)	28,598,031	28,226,605	11,656,454	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
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/29/2009	05/01/2024	1	50,000,000	3.425% / (SOFR-OIS Compound)			(563,173)	(675,595)		(675,595)	(186,662)				191,360		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			(260,438)	(793,586)		(793,586)	(747,470)				359,586		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			(234,425)	(706,061)		(706,061)	(1,276,500)				470,038		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			(73,020)	(189,370)		(189,370)	(498,603)				144,082		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(298,874)	(1,333,612)		(1,333,612)	(1,105,482)				416,498		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (SOFR-OIS Compound)			(576,014)	(1,777,643)		(1,777,643)	(356,132)				337,320		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(1,013,660)	(9,585,609)		(9,585,609)	(3,013,964)				913,620		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(1,500,255)	(9,947,088)		(9,947,088)	(2,753,532)				1,083,998		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(1,421,850)	(9,934,113)		(9,934,113)	(2,754,901)				1,083,998		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(1,074,341)	(8,866,985)		(8,866,985)	(3,075,185)				913,714		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 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)			(365,229)	(3,661,830)		(3,661,830)	(1,201,705)				365,748		(b) 0411
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)			(873,337)	(10,519,520)		(10,519,520)	(4,411,795)				1,076,156		(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)			(1,366,725)	(9,598,156)		(9,598,156)	(3,027,042)				1,067,464		(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)			(2,125,611)	(8,030,462)		(8,030,462)	(621,361)				952,320		(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)			(1,508,637)	(19,224,673)		(19,224,673)	(5,913,940)				1,618,997		(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)			(2,211,669)	(28,557,343)		(28,557,343)	(7,449,873)				2,161,356		(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)			(1,111,645)	(14,276,633)		(14,276,633)	(4,071,905)				1,084,550		(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)			(1,570,972)	(19,941,682)		(19,941,682)	(6,184,592)				1,743,968		(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)			(274,366)	(3,425,455)		(3,425,455)	(1,361,246)				331,392		(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)			(3,347,327)	(37,342,813)		(37,342,813)	(17,308,321)				4,188,596		(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)			(1,624,922)	(20,157,937)		(20,157,937)	(10,423,325)				2,295,578		(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)			(569,451)	(6,940,805)		(6,940,805)	(3,659,042)				804,235		(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)			(228,078)	(12,249,044)		(12,249,044)	(5,368,392)				1,210,559		(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%)			162,677	5,499,363		5,499,363	1,978,700				563,830		(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% / (3M LIBOR, SOFR-OIS Compound)			(439,866)	(2,732,136)		(2,732,136)	(662,704)				264,640		(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)			(753,452)	(2,123,538)		(2,123,538)	(47,931)				228,152		(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)			(195,182)	(2,766,067)		(2,766,067)	(891,285)				212,567		(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)			(203,968)	(1,401,088)		(1,401,088)	(251,345)				108,674		(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)			(2,916)	(5,283,821)		(5,283,821)	(1,849,025)				1,197,691		(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%)			814,870	7,949,892		7,949,892	2,617,871				726,689		(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%)			564,248	7,693,057		7,693,057	3,251,910				725,525		(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%)			609,986	8,364,893		8,364,893	3,452,226				773,893		(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%)			384,103	5,109,406		5,109,406	2,443,921				532,736		(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 SNZ2OJLFK8MNNCLQOF39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (SOFR-OIS Compound)			(875,406)	(6,611,914)		(6,611,914)	(1,962,838)				646,060		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	11/22/2017	11/24/2037	1	67,557,000	SOFR-OIS Compound / (2.545%)			1,353,533	14,266,557		14,266,557	4,677,898				1,270,716		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (SOFR-OIS Compound)			(497,114)	(6,929,272)		(6,929,272)	(2,721,916)				613,480		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (SOFR-OIS Compound)			(272,402)	(3,805,379)		(3,805,379)	(1,481,089)				334,469		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	01/17/2018	01/19/2028	1	35,000,000	SOFR-OIS Compound / (2.609%)			676,910	2,845,806		2,845,806	663,571				363,052		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	03/13/2018	03/15/2048	1	10,000,000	SOFR-OIS Compound / (3.018%)			162,670	2,108,071		2,108,071	1,173,022				247,271		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	03/13/2018	03/15/2025	1	40,000,000	SOFR-OIS Compound / (2.862%)			695,159	1,473,120		1,473,120	28,182				241,374		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (SOFR-OIS Compound)			(3,372,001)	(44,632,567)		(44,632,567)	(21,895,868)				4,703,409		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (SOFR-OIS Compound)			(2,456,760)	(25,111,433)		(25,111,433)	(10,410,765)				2,666,496		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (SOFR-OIS Compound)			(3,544,600)	(26,178,455)		(26,178,455)	(10,194,290)				3,084,039		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (SOFR-OIS Compound)			(1,361,500)	(5,555,533)		(5,555,533)	(1,911,108)				866,760		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (SOFR-OIS Compound)			(345,643)	(2,414,246)		(2,414,246)	(1,112,315)				324,238		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (SOFR-OIS Compound)			(247,649)	(3,051,327)		(3,051,327)	(1,735,817)				363,933		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	06/15/2018	06/19/2025	1	23,550,000	2.976% / (SOFR-OIS Compound)			(395,307)	(921,414)		(921,414)	(99,424)				154,399		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (SOFR-OIS Compound)			(251,723)	(1,849,765)		(1,849,765)	(795,872)				234,148		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	07/25/2018	07/27/2038	1	20,000,000	SOFR-OIS Compound / (3.0845%)			315,696	3,195,917		3,195,917	1,555,801				385,003		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/15/2018	08/17/2033	1	15,000,000	3% / (SOFR-OIS Compound)			(244,820)	(1,852,670)		(1,852,670)	(807,356)				235,754		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/13/2018	09/17/2033	1	2,000,000	3.108% / (SOFR-OIS Compound)			(30,845)	(231,482)		(231,482)	(110,175)				31,569		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/14/2018	09/18/2033	1	8,365,000	3.114% / (SOFR-OIS Compound)			(129,431)	(964,149)		(964,149)	(461,346)				132,054		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	10/11/2018	10/15/2033	1	20,000,000	3.297% / (SOFR-OIS Compound)			(286,727)	(2,023,905)		(2,023,905)	(1,144,057)				316,898		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	10/24/2018	10/26/2048	1	25,000,000	3.2725% / (SOFR-OIS Compound)			(360,322)	(4,321,254)		(4,321,254)	(3,098,789)				625,915		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	10/26/2018	10/30/2033	1	20,000,000	3.2425% / (SOFR-OIS Compound)			(291,145)	(2,117,741)		(2,117,741)	(1,137,485)				317,545		(b) 0411

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (SOFR-OIS Compound)			(302,370)	(1,331,319)		(1,331,319)	(549,478)				225,481		(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%)			75,124	316,089		316,089	137,448				55,990		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/19/2018	11/21/2033	1	20,000,000	3.212% / (SOFR-OIS Compound)			(299,280)	(2,177,534)		(2,177,534)	(1,134,707)				318,492		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/27/2018	11/29/2023	1	40,000,000	SOFR-OIS Compound / (3.0415%)			651,765	176,543		176,543	(565,064)				81,061		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/04/2018	12/06/2023	1	40,000,000	SOFR-OIS Compound / (2.9325%)			684,288	204,557		204,557	(589,536)				85,659		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (SOFR-OIS Compound)			(147,688)	(1,856,494)		(1,856,494)	(1,102,912)				228,970		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (SOFR-OIS Compound)			(221,798)	(1,636,157)		(1,636,157)	(720,428)				207,550		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (SOFR-OIS Compound)			(231,707)	(2,981,158)		(2,981,158)	(1,680,909)				351,544		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (SOFR-OIS Compound)			(172,195)	(792,656)		(792,656)	(264,925)				114,248		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (SOFR-OIS Compound)			(199,999)	(1,530,926)		(1,530,926)	(664,925)				191,816		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/18/2018	12/20/2025	1	12,000,000	2.7825% / (SOFR-OIS Compound)			(216,092)	(592,755)		(592,755)	(85,131)				89,461		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (SOFR-OIS Compound)			(179,335)	(845,833)		(845,833)	(257,465)				114,308		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (SOFR-OIS Compound)			(246,445)	(1,920,558)		(1,920,558)	(765,691)				223,935		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (SOFR-OIS Compound)			(178,548)	(829,301)		(829,301)	(261,910)				114,398		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (SOFR-OIS Compound)			(259,908)	(3,383,559)		(3,383,559)	(1,782,758)				376,818		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/21/2018	12/27/2025	1	15,000,000	2.7645% / (SOFR-OIS Compound)			(277,917)	(750,004)		(750,004)	(108,149)				112,307		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (SOFR-OIS Compound)			(224,070)	(1,804,137)		(1,804,137)	(646,107)				192,304		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (SOFR-OIS Compound)			(157,142)	(760,695)		(760,695)	(199,252)				91,853		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/07/2019	01/09/2024	1	25,000,000	SOFR-OIS Compound / (2.597%)			485,834	218,662		218,662	(400,957)				65,732		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/09/2019	01/11/2029	1	5,000,000	SOFR-OIS Compound / (2.7715%)			90,531	434,758		434,758	130,795				57,468		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/15/2019	01/17/2029	1	8,000,000	SOFR-OIS Compound / (2.7665%)			145,227	699,005		699,005	209,832				92,091		(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)
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/18/2019	01/22/2024	1	10,000,000	SOFR-OIS Compound / (2.719%)			183,982	94,746		94,746	(148,798)				27,934		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2024	1	42,000,000	SOFR-OIS Compound / (2.674%)			785,663	410,744		410,744	(636,052)				118,346		(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)			(271,486)	(2,167,860)		(2,167,860)	(873,286)				253,741		(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%)			145,661	710,808		710,808	210,383				92,589		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2024	1	25,000,000	2.5935% / (SOFR-OIS Compound)			(485,052)	(309,553)		(309,553)	379,768				77,940		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2026	1	18,271,000	SOFR-OIS Compound / (2.634%)			352,139	1,003,403		1,003,403	133,812				141,236		(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%)			178,567	1,899,281		1,899,281	777,544				196,287		(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%)			189,685	912,386		912,386	262,032				116,385		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2019	03/05/2029	1	10,000,000	SOFR-OIS Compound / (2.794%)			42,116	875,144		875,144	268,294				116,503		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	111,218,000	2.523% / (SOFR-OIS Compound)			(2,281,337)	(1,590,020)		(1,590,020)	1,678,628				371,487		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2049	1	25,000,000	SOFR-OIS Compound / (2.8625%)			453,254	5,912,596		5,912,596	2,958,365				630,545		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	183,559,000	2.538% / (SOFR-OIS Compound)			(3,744,641)	(2,612,184)		(2,612,184)	2,750,917				613,118		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2039	1	55,000,000	SOFR-OIS Compound / (2.8595%)			996,083	10,423,092		10,423,092	4,290,380				1,080,726		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	75,520,000	2.5215% / (SOFR-OIS Compound)			(1,549,936)	(1,080,162)		(1,080,162)	1,140,639				252,250		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2029	1	40,000,000	SOFR-OIS Compound / (2.6805%)			778,419	3,726,095		3,726,095	1,050,483				466,716		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	85,000,000	2.522% / (SOFR-OIS Compound)			(1,744,181)	(1,215,568)		(1,215,568)	1,283,521				283,915		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2026	1	62,092,000	SOFR-OIS Compound / (2.575%)			1,257,459	3,530,234		3,530,234	453,944				485,441		(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%)			908,964	2,551,303		2,551,303	331,124				351,814		(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)			(148,741)	(1,236,478)		(1,236,478)	(439,889)				130,018		(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%)			116,012	1,283,451		1,283,451	494,868				125,655		(b) 0410

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2029	1	5,655,000	SOFR-OIS Compound / (2.563%)			111,326	570,610		570,610	149,833				66,921		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (SOFR-OIS Compound)			(150,419)	(1,260,546)		(1,260,546)	(438,652)				130,236		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2039	1	3,182,000	SOFR-OIS Compound / (2.729%)			58,676	654,016		654,016	246,343				62,840		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (SOFR-OIS Compound)			(162,310)	(1,396,590)		(1,396,590)	(426,159)				130,405		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2039	1	6,346,000	SOFR-OIS Compound / (2.537%)			126,171	1,442,811		1,442,811	478,829				125,434		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2039	1	15,834,000	SOFR-OIS Compound / (2.428%)			333,757	3,799,757		3,799,757	1,177,783				313,275		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (SOFR-OIS Compound)			(429,816)	(3,685,411)		(3,685,411)	(1,048,940)				326,473		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (SOFR-OIS Compound)			(26,166)	(1,058,535)		(1,058,535)	(362,679)				83,612		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (SOFR-OIS Compound)			(175,379)	(1,507,018)		(1,507,018)	(395,939)				125,525		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2039	1	6,060,000	SOFR-OIS Compound / (2.301%)			135,548	1,544,069		1,544,069	444,094				120,043		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (SOFR-OIS Compound)			(205,493)	(1,853,523)		(1,853,523)	(463,724)				147,891		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2039	1	7,091,000	SOFR-OIS Compound / (2.206%)			158,530	1,891,222		1,891,222	517,248				140,931		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (SOFR-OIS Compound)			(247,112)	(2,231,831)		(2,231,831)	(500,622)				164,677		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (SOFR-OIS Compound)			(274,479)	(2,543,051)		(2,543,051)	(560,309)				185,318		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (SOFR-OIS Compound)			(313,104)	(4,941,691)		(4,941,691)	(1,293,643)				319,722		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (SOFR-OIS Compound)			(570,582)	(5,332,971)		(5,332,971)	(1,078,365)				366,465		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (SOFR-OIS Compound)			(615,509)	(2,029,777)		(2,029,777)	(65,809)				189,662		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (SOFR-OIS Compound)			(578,770)	(3,335,264)		(3,335,264)	(435,299)				254,156		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (SOFR-OIS Compound)			(428,164)	(6,855,454)		(6,855,454)	(1,656,283)				419,527		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (SOFR-OIS Compound)			(193,654)	(1,805,605)		(1,805,605)	(355,709)				121,952		(b) 0411
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/08/2019	08/12/2024	1	20,704,000	1.4545% / (SOFR-OIS Compound)			(579,594)	(746,414)		(746,414)	351,830				96,440		(b) 0411

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)			(212,993)	(3,401,999)		(3,401,999)	(830,712)				209,794		(b) 0411
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2024	1	25,000,000	1.4245% / (SOFR-OIS Compound)			(702,112)	(912,844)		(912,844)	427,952				116,818		(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)			(389,613)	(3,671,320)		(3,671,320)	(701,753)				243,075		(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)			(396,540)	(3,768,533)		(3,768,533)	(689,380)				242,262		(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)			(353,045)	(2,044,351)		(2,044,351)	(264,573)				155,034		(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%)			452,213	5,558,746		5,558,746	1,150,115				339,010		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/29/2019	09/03/2024	1	20,641,000	SOFR-OIS Compound / (1.3445%)			311,114	812,010		812,010	(350,470)				99,427		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2024	1	41,300,000	SOFR-OIS Compound / (1.384%)			1,188,637	1,635,861		1,635,861	(675,521)				200,694		(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%)			599,036	3,440,369		3,440,369	446,313				258,916		(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%)			309,127	3,773,209		3,773,209	769,907				227,629		(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%)			219,737	3,431,957		3,431,957	818,587				208,219		(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%)			227,662	2,763,382		2,763,382	591,754				172,414		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/10/2019	09/12/2024	1	20,720,000	SOFR-OIS Compound / (1.515%)			582,371	802,272		802,272	(317,656)				101,124		(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%)			205,354	3,239,245		3,239,245	877,938				214,910		(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%)			547,492	3,160,518		3,160,518	501,255				263,362		(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% / (3M LIBOR, SOFR-OIS Compound)			(394,755)	(3,718,371)		(3,718,371)	(713,792)				245,032		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2049	1	8,347,000	SOFR-OIS Compound / (1.8235%)			212,025	3,343,558		3,343,558	857,795				212,981		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2039	1	11,600,000	SOFR-OIS Compound / (1.818%)			294,480	3,642,810		3,642,810	809,825				232,298		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/24/2019	12/30/2039	1	17,782,000	SOFR-OIS Compound / (2.0475%)			424,000	5,156,049		5,156,049	1,295,663				358,398		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (SOFR-OIS Compound)			(573,936)	(5,567,252)		(5,567,252)	(1,124,666)				375,261		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2040	1	17,385,000	SOFR-OIS Compound / (1.802%)			440,243	5,563,125		5,563,125	1,227,977				351,546		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (SOFR-OIS Compound)			(418,817)	(4,097,115)		(4,097,115)	(692,511)				245,552		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (SOFR-OIS Compound)			(425,135)	(4,151,439)		(4,151,439)	(684,576)				244,998		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (SOFR-OIS Compound)			(354,097)	(6,547,726)		(6,547,726)	(1,016,783)				371,766		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,500,000	SOFR-OIS Compound / (0.9795%)			838,803	11,099,546		11,099,546	1,657,828				538,904		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,545,000	SOFR-OIS Compound / (0.979%)			840,327	11,119,952		11,119,952	1,660,500				539,819		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/13/2020	04/15/2040	1	26,631,000	SOFR-OIS Compound / (1.0035%)			838,176	11,079,431		11,079,431	1,672,951				541,568		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/26/2020	05/28/2050	1	14,700,000	SOFR-OIS Compound / (0.9755%)			470,531	7,918,909		7,918,909	1,309,266				379,494		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/03/2020	06/05/2040	1	21,192,000	SOFR-OIS Compound / (1.0165%)			372,416	8,832,258		8,832,258	1,335,957				432,775		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/04/2020	06/08/2050	1	14,879,000	SOFR-OIS Compound / (1.121%)			459,758	7,674,753		7,674,753	1,364,941				384,332		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/05/2020	06/09/2030	1	51,073,000	SOFR-OIS Compound / (0.9055%)			1,658,278	10,765,770		10,765,770	1,094,291				660,567		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/31/2020	08/04/2040	1	10,415,000	SOFR-OIS Compound / (0.7615%)			345,802	4,685,496		4,685,496	635,342				213,736		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/18/2020	08/20/2040	1	10,552,000	SOFR-OIS Compound / (0.942%)			336,897	4,527,488		4,527,488	664,681				216,829		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2030	1	30,356,000	SOFR-OIS Compound / (0.64%)			1,038,364	7,041,374		7,041,374	626,450				398,755		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (SOFR-OIS Compound)			(679,540)	(7,074,585)		(7,074,585)	(923,077)				355,645		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/02/2020	02/15/2047	1	10,000,000	SOFR-OIS Compound / (1.0419%)			415,234	4,991,158		4,991,158	832,663				241,757		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (3M LIBOR, SOFR-OIS Compound)			(446,612)	(4,669,654)		(4,669,654)	(639,400)				239,864		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2040	1	10,658,000	3M LIBOR, SOFR-OIS Compound / (1.0275%)			335,260	4,484,032		4,484,032	687,388				219,751		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030	1	20,347,000	SOFR-OIS Compound / (0.771%)			677,645	4,624,162		4,624,162	458,581				269,547		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/09/2020	10/13/2040	1	10,775,000	SOFR-OIS Compound / (1.1945%)			324,828	4,324,412		4,324,412	716,956				222,378		(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 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%)			392,319	6,587,907		6,587,907	1,267,306				346,057		(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%)			2,659,327	35,651,951		35,651,951	5,918,584				1,836,087		(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%)			3,311,484	22,848,357		22,848,357	2,391,590				1,358,656		(b) 0410
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)			(610,694)	(6,420,504)		(6,420,504)	(1,091,977)				373,640		(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%)			322,148	5,301,752		5,301,752	1,214,112				311,569		(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%)			453,536	6,050,923		6,050,923	1,184,938				346,009		(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%)			1,114,164	16,810,437		16,810,437	4,602,650				1,136,256		(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%)			708,883	9,044,961		9,044,961	2,182,539				599,275		(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%)			554,207	8,348,982		8,348,982	2,307,155				568,128		(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%)			849,457	5,890,257		5,890,257	990,833				436,947		(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%)			811,019	10,472,936		10,472,936	2,714,314				729,475		(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%)			540,192	8,021,921		8,021,921	2,408,561				580,216		(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%)			829,323	5,775,177		5,775,177	1,008,261				433,344		(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)			(535,631)	(5,501,167)		(5,501,167)	(1,271,547)				391,489		(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%)			1,121,732	16,852,488		16,852,488	4,733,296				1,160,432		(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%)			1,111,398	16,650,397		16,650,397	4,754,245				1,160,432		(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%)			857,600	6,000,745		6,000,745	996,945				435,855		(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)			(554,336)	(5,690,020)		(5,690,020)	(1,253,213)				391,676		(b) 0411
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)			(576,563)	(6,137,720)		(6,137,720)	(1,209,364)				389,857		(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%)			439,906	5,867,857		5,867,857	1,278,965				359,506		(b) 0410

STATEMENT AS OF SEPTEMBER 30, 2023 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)
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (SOFR-OIS Compound)			(1,382,184)	(6,891,091)		(6,891,091)	(478,146)				479,256		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2031	1	31,131,000	SOFR-OIS Compound / (1.1835%)			935,733	6,883,089		6,883,089	924,402				434,877		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (SOFR-OIS Compound)			(612,299)	(6,624,172)		(6,624,172)	(1,145,386)				383,753		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2041	1	16,647,000	SOFR-OIS Compound / (1.482%)			463,799	6,279,356		6,279,356	1,204,234				351,238		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041	1	16,966,000	SOFR-OIS Compound / (1.7105%)			448,676	5,948,628		5,948,628	1,276,501				359,342		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2026	1	20,249,000	SOFR-OIS Compound / (0.9195%)			654,708	2,202,817		2,202,817	(14,122)				173,693		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2031	1	20,913,000	SOFR-OIS Compound / (1.398%)			591,613	4,408,750		4,408,750	667,947				295,248		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (SOFR-OIS Compound)			(389,865)	(4,241,956)		(4,241,956)	(804,201)				260,571		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2031	1	31,641,000	SOFR-OIS Compound / (1.596%)			852,559	6,291,268		6,291,268	1,073,629				448,389		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2036	1	22,014,000	1.7865% / (SOFR-OIS Compound)			(561,876)	(6,021,361)		(6,021,361)	(1,275,705)				397,396		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2026	1	61,137,000	SOFR-OIS Compound / (1.1485%)			1,846,256	6,536,142		6,536,142	113,135				539,099		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (SOFR-OIS Compound)			(1,274,099)	(6,614,318)		(6,614,318)	(666,201)				499,970		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2031	1	31,815,000	SOFR-OIS Compound / (1.599%)			860,535	6,371,135		6,371,135	1,085,313				453,231		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (SOFR-OIS Compound)			(578,632)	(6,233,123)		(6,233,123)	(1,261,986)				399,104		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2041	1	17,168,000	SOFR-OIS Compound / (1.7495%)			445,757	5,970,780		5,970,780	1,309,503				365,391		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2051	1	12,298,000	1.728% / (SOFR-OIS Compound)			(321,874)	(5,252,254)		(5,252,254)	(1,302,619)				326,058		(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%)			1,208,816	18,736,529		18,736,529	4,374,909				1,130,012		(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%)			577,447	4,319,630		4,319,630	740,660				305,142		(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)			(214,400)	(3,481,097)		(3,481,097)	(882,916)				219,259		(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%)			1,191,202	4,285,075		4,285,075	166,479				369,938		(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)
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/29/2021	12/31/2026	1	82,083,000	SOFR-OIS Compound / (1.3795%)			2,362,706	8,510,533		8,510,533	349,402				740,178		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/30/2021	01/04/2032	1	31,929,000	SOFR-OIS Compound / (1.628%)			856,849	6,426,040		6,426,040	1,129,081				458,902		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/04/2022	05/15/2047	1	47,800,000	SOFR-OIS Compound / (1.64868%)			1,201,838	17,749,791		17,749,791	4,660,782				1,161,603		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2032	1	21,430,000	SOFR-OIS Compound / (1.656%)			537,493	3,907,752		3,907,752	809,295				309,734		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2037	1	14,929,000	1.7395% / (SOFR-OIS Compound)			(365,021)	(3,821,065)		(3,821,065)	(912,455)				272,817		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)			1,741,382	18,217,643		18,217,643	4,777,118				1,384,128		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2029	1	30,041,000	1.722% / (SOFR-OIS Compound)			(737,874)	(3,763,734)		(3,763,734)	(632,706)				349,191		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2032	1	21,617,000	SOFR-OIS Compound / (1.781%)			521,326	3,769,456		3,769,456	841,600				313,306		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			1,147,221	16,803,077		16,803,077	5,019,710				1,198,055		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(175,978)	(1,823,832)		(1,823,832)	(476,194)				138,758		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			137,626	1,762,803		1,762,803	492,933				127,738		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			1,221,027	17,890,950		17,890,950	4,770,957				1,182,683		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			1,222,454	17,907,543		17,907,543	4,781,603				1,184,881		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			1,226,302	17,983,638		17,983,638	4,773,494				1,184,881		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			1,222,857	17,915,515		17,915,515	4,780,754				1,184,881		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			1,216,756	17,730,238		17,730,238	4,869,464				1,197,097		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(1,088,419)	(14,726,814)		(14,726,814)	(5,686,079)				1,285,047		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(1,096,022)	(14,884,931)		(14,884,931)	(5,660,953)				1,283,581		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			1,520,751	15,767,516		15,767,516	5,450,966				1,450,057		(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)
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			1,611,223	17,112,051		17,112,051	5,240,078				1,432,424		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			1,529,188	15,870,147		15,870,147	5,461,255				1,454,228		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(1,078,862)	(14,473,173)		(14,473,173)	(5,782,074)				1,297,262		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			1,472,991	15,048,164		15,048,164	5,574,897				1,461,812		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(1,313,242)	(12,654,951)		(12,654,951)	(5,972,452)				1,497,836		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			991,253	12,494,955		12,494,955	6,254,952				1,343,680		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			580,382	3,775,248		3,775,248	1,614,769				501,562		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(406,993)	(3,768,966)		(3,768,966)	(1,749,725)				448,903		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			544,319	3,417,471		3,417,471	1,706,355				511,796		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(379,695)	(3,356,437)		(3,356,437)	(1,839,461)				458,618		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			404,572	2,688,608		2,688,608	1,097,826				340,189		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(278,960)	(2,597,546)		(2,597,546)	(1,179,800)				302,170		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(107,989)	(813,771)		(813,771)	(681,869)				160,702		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			905,273	6,745,120		6,745,120	7,320,683				1,650,050		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			809,328	8,702,509		8,702,509	7,476,418				1,477,465		(b) 0410
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			957,031	7,528,271		7,528,271	7,189,456				1,638,214		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			276,536	1,370,695		1,370,695	1,323,631				359,688		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(351,677)	(1,235,975)		(1,235,975)	(1,237,563)				400,268		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			130,618	631,706		631,706	678,112				181,185		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(206,795)	(1,560,832)		(1,560,832)	(1,387,976)				323,292		(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)
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%)			282,622	1,493,128		1,493,128	1,332,555				361,702		(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%)			282,406	1,499,019		1,499,019	1,334,075				361,906		(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)			(206,741)	(1,567,945)		(1,567,945)	(1,388,566)				323,329		(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%)			273,374	1,486,850		1,486,850	1,486,850				363,548		(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)			(352,873)	(1,387,790)		(1,387,790)	(1,387,790)				407,827		(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%)			60,015	388,110		388,110	388,110				76,410		(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)			(313,138)	(3,016,021)		(3,016,021)	(3,016,021)				471,698		(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%)			254,526	2,937,290		2,937,290	2,937,290				439,930		(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)			(312,477)	(4,958,338)		(4,958,338)	(4,958,338)				717,050		(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%)			131,565	835,807		835,807	835,807				183,625		(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)			(591,958)	(4,594,961)		(4,594,961)	(4,594,961)				1,333,015		(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%)			510,009	4,967,802		4,967,802	4,967,802				1,251,609		(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)			(262,136)	(3,089,141)		(3,089,141)	(3,089,141)				477,749		(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%)			214,734	3,038,416		3,038,416	3,038,416				445,898		(b) 0410
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												2,833,073	130,633,466	XXX	130,633,466	(12,128,391)				135,470,012	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												2,833,073	130,633,466	XXX	130,633,466	(12,128,391)				135,470,012	XXX	XXX
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/31/2007	02/02/2027	1	75,000,000	SOFR-OIS Compound / (5.4597%)			(141,402)	(5,042,132)		(1,378,260)	1,127,356				685,637		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/28/2017	03/02/2047	1	14,000,000	SOFR-OIS Compound / (2.625%)			276,750	1,560,604		3,732,752	(49,807)				338,756		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/03/2017	03/07/2047	1	22,000,000	SOFR-OIS Compound / (2.75436%)			406,865	2,003,384		5,447,305	(63,900)				532,487		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/22/2017	03/24/2047	1	44,000,000	SOFR-OIS Compound / (2.6549%)			847,201	4,701,064		11,543,456	(149,649)				1,066,031		(b) 0453
1179999999. Subtotal - Swaps - Replication - Interest Rate												1,389,414	3,222,921	XXX	19,345,253	864,000				2,622,911	XXX	XXX
1229999999. Subtotal - Swaps - Replication												1,389,414	3,222,921	XXX	19,345,253	864,000				2,622,911	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)
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												4,222,486	133,856,387	XXX	149,978,718	(11,264,391)				138,092,923	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												4,222,486	133,856,387	XXX	149,978,718	(11,264,391)				138,092,923	XXX	XXX
Fx EUR 1.00 PAY per USD $1.102324 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/01/2023	10/17/2023	1	5,918,377	Fx USD $1.00 per (EUR 0.907174)				231,884		231,884		231,884			6,384		(b) 0261
Fx GBP 1.00 PAY per USD $1.273417 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2023	10/19/2023	1	5,499,888	Fx USD $1.00 per (GBP 0.785289)				226,280		226,280		226,280			6,272		(b) 0261
Fx EUR 1.00 PAY per USD $1.103176 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/07/2023	10/25/2023	1	7,577,718	Fx USD $1.00 per (EUR 0.906474)				299,767		299,767		299,767			9,913		(b) 0261
Fx EUR 1.00 PAY per USD $1.102311 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/09/2023	10/30/2023	1	7,168,332	Fx USD $1.00 per (EUR 0.907185)				276,576		276,576		276,576			10,272		(b) 0261
Fx GBP 1.00 PAY per USD $1.275368 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/17/2023	10/18/2023	1	3,713,872	Fx USD $1.00 per (GBP 0.784087)				158,378		158,378		158,378			4,122		(b) 0261
Fx GBP 1.00 PAY per USD $1.275179 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	08/21/2023	11/02/2023	1	5,487,094	Fx USD $1.00 per (GBP 0.784204)				231,835		231,835		231,835			8,247		(b) 0261
Fx USD $1.00 PAY per GBP 0.782520 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	08/22/2023	10/18/2023	1	357,818	Fx GBP 1.00 per (USD $1.277923)				(15,918)		(15,918)		(15,918)			397		(b) 0260
Fx EUR 1.00 PAY per USD $1.093852 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	08/22/2023	11/07/2023	1	6,518,266	Fx USD $1.00 per (EUR 0.914200)				199,397		199,397		199,397			10,512		(b) 0261
Fx USD $1.00 PAY per EUR 0.922115 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	08/29/2023	11/07/2023	1	134,473	Fx EUR 1.00 per (USD $1.084463)				(2,992)		(2,992)		(2,992)			217		(b) 0260
Fx AUD 1.00 PAY per USD $0.648976 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/01/2023	10/17/2023	1	4,076,217	Fx USD $1.00 per (AUD 1.540889)				21,204		21,204		21,204			4,397		(b) 0261
Fx GBP 1.00 PAY per USD $1.263179 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/04/2023	10/18/2023	1	5,307,877	Fx USD $1.00 per (GBP 0.791653)				177,484		177,484		177,484			5,892		(b) 0261
Fx EUR 1.00 PAY per USD $1.076240 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/06/2023	10/17/2023	1	2,774,546	Fx USD $1.00 per (EUR 0.929161)				44,305		44,305		44,305			2,993		(b) 0261
Fx AUD 1.00 PAY per USD $0.639906 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/07/2023	11/17/2023	1	8,743,032	Fx USD $1.00 per (AUD 1.562730)				(90,665)		(90,665)		(90,665)			15,847		(b) 0261
Fx EUR 1.00 PAY per USD $1.075176 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/12/2023	11/21/2023	1	2,442,799	Fx USD $1.00 per (EUR 0.930080)				32,922		32,922		32,922			4,609		(b) 0261
Fx GBP 1.00 PAY per USD $1.247999 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/12/2023	10/18/2023	1	6,210,041	Fx USD $1.00 per (GBP 0.801283)				134,401		134,401		134,401			6,893		(b) 0261
Fx AUD 1.00 PAY per USD $0.641393 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/13/2023	10/17/2023	1	2,957,465	Fx USD $1.00 per (AUD 1.559107)				(20,693)		(20,693)		(20,693)			3,190		(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 GBP 1.00 PAY per USD $1.241176 REC	Liability Hedge	Page 3 Liabilities	Currency.....	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	. 09/15/2023	. 11/16/2023	1	 986,735	... Fx USD $1.00 per (GBP 0.805688)	....	....	....	15,837	....	15,837	....	15,837	....	....	1,770	....	(b) 0261 ......
Fx USD $1.00 PAY per AUD 1.550203 REC	Liability Hedge	Page 3 Liabilities	Currency.....	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	. 09/18/2023	. 11/17/2023	1	 117,404	Fx AUD 1.00 per (USD $0.645077)	....	....	....	273	....	273	....	273	....	....	213	....	(b) 0260 ......
Fx USD $1.00 PAY per AUD 1.546394 REC	Liability Hedge	Page 3 Liabilities	Currency.....	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	. 09/19/2023	. 11/17/2023	1	98,293	Fx AUD 1.00 per (USD $0.646666)	....	....	....	.............(62)	....	.............(62)	....	.............(62)	....	....	178	....	(b) 0260 ......
Fx EUR 1.00 PAY per USD $1.072435 REC	Liability Hedge	Page 3 Liabilities	Currency.....	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	. 09/20/2023	. 11/28/2023	1	 6,852,860	... Fx USD $1.00 per (EUR 0.932457)	....	....	....	71,435	....	71,435	....	71,435	....	....	13,771	....	(b) 0261 ......
Fx USD $1.00 PAY per GBP 0.812904 REC	Liability Hedge	Page 3 Liabilities	Currency.....	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	. 09/21/2023	. 10/18/2023	1	 423,174	Fx GBP 1.00 per (USD $1.230158)	....	....	....	.........(3,207)	....	.........(3,207)	....	.........(3,207)	....	....	470	....	(b) 0260 ......
Fx USD $1.00 PAY per EUR 0.947556 REC	Liability Hedge	Page 3 Liabilities	Currency.....	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	. 09/28/2023	. 11/07/2023	1	 226,900	Fx EUR 1.00 per (USD $1.055347)	....	....	....	 1,037	....	 1,037	....	 1,037	....	....	366	....	(b) 0260 ......
Fx EUR 1.00 PAY per USD $1.053780 REC	Liability Hedge	Page 3 Liabilities	Currency.....	MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	. 09/28/2023	. 10/02/2023	1	 79,034	... Fx USD $1.00 per (EUR 0.948965)	....	....	....	.... (363)	....	.... (363)	....	.... (363)	....	....	29	....	(b) 0261 ......
1439999999. Subtotal - Forwards - Hedging Other														1,989,115	XXX	1,989,115		1,989,115			116,953	XXX	XXX
1479999999. Subtotal - Forwards														1,989,115	XXX	1,989,115		1,989,115			116,953	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													2,833,073	132,622,581	XXX	132,622,581	(12,128,391)	1,989,115			135,586,965	XXX	XXX
1719999999. Subtotal - Replication													1,389,414	3,222,921	XXX	19,345,253	864,000				2,622,911	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													4,222,486	135,845,502	XXX	151,967,833	(11,264,391)	1,989,115			138,209,876	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
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 ....
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	RSAT which hedges against fixed interest rates by converting fixed interest securities to variable rate securities, matching one interest rate swap closely with several fixed interest securities as to duration and total size ....

STATEMENT AS OF SEPTEMBER 30, 2023 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 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
WNZ3 Comdty	375	44,507,813	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/25/2023	127.4141	118.6875	140,625	140,625				(3,272,460)	(3,272,460)	2,250,000	(b) 0310	1,000
WNZ3 Comdty	400	47,475,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/25/2023	127.4453	118.6875	150,000	150,000				(3,503,124)	(3,503,124)	2,400,000	(b) 0310	1,000
WNZ3 Comdty	60	7,121,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2023	127.3906	118.6875	22,500	22,500				(522,188)	(522,188)	360,000	(b) 0310	1,000
WNZ3 Comdty	500	59,343,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2023	127.4063	118.6875	187,500	187,500				(4,359,375)	(4,359,375)	3,000,000	(b) 0310	1,000
WNZ3 Comdty	400	47,475,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2023	127.4297	118.6875	150,000	150,000				(3,496,876)	(3,496,876)	2,400,000	(b) 0310	1,000
WNZ3 Comdty	300	35,606,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2023	127.4609	118.6875	112,500	112,500				(2,632,032)	(2,632,032)	1,800,000	(b) 0310	1,000
WNZ3 Comdty	500	59,343,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	127.3281	118.6875	187,500	187,500				(4,320,315)	(4,320,315)	3,000,000	(b) 0310	1,000
WNZ3 Comdty	400	47,475,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	127.3828	118.6875	150,000	150,000				(3,478,124)	(3,478,124)	2,400,000	(b) 0310	1,000
WNZ3 Comdty	500	59,343,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	127.4063	118.6875	187,500	187,500				(4,359,375)	(4,359,375)	3,000,000	(b) 0310	1,000
WNZ3 Comdty	265	31,452,188	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/30/2023	128.8047	118.6875	99,375	99,375				(2,681,055)	(2,681,055)	1,590,000	(b) 0310	1,000
USZ3 Comdty	281	31,972,531	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/21/2023	119.3750	113.7813	79,031	79,031				(1,571,844)	(1,571,844)	1,095,900	(b) 0310	1,000
USZ3 Comdty	400	45,512,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/23/2023	118.5078	113.7813	112,500	112,500				(1,890,624)	(1,890,624)	1,560,000	(b) 0310	1,000
USZ3 Comdty	500	56,890,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/24/2023	120.4219	113.7813	140,625	140,625				(3,320,315)	(3,320,315)	1,950,000	(b) 0310	1,000
USZ3 Comdty	500	56,890,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/25/2023	120.0391	113.7813	140,625	140,625				(3,128,905)	(3,128,905)	1,950,000	(b) 0310	1,000
USZ3 Comdty	254	28,900,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2023	119.9453	113.7813	71,438	71,438				(1,565,671)	(1,565,671)	990,600	(b) 0310	1,000
USZ3 Comdty	7	796,469	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	120.0313	113.7813	1,969	1,969				(43,750)	(43,750)	27,300	(b) 0310	1,000
USZ3 Comdty	493	56,094,156	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	120.0391	113.7813	138,656	138,656				(3,085,100)	(3,085,100)	1,922,700	(b) 0310	1,000
USZ3 Comdty	439	49,949,969	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	120.0547	113.7813	123,469	123,469				(2,754,040)	(2,754,040)	1,712,100	(b) 0310	1,000
USZ3 Comdty	500	56,890,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	120.0625	113.7813	140,625	140,625				(3,140,625)	(3,140,625)	1,950,000	(b) 0310	1,000
USZ3 Comdty	500	56,890,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	120.1016	113.7813	140,625	140,625				(3,160,155)	(3,160,155)	1,950,000	(b) 0310	1,000
USZ3 Comdty	20	2,275,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	09/01/2023	120.5000	113.7813	5,625	5,625				(134,375)	(134,375)	78,000	(b) 0310	1,000
USZ3 Comdty	30	3,413,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	09/15/2023	118.5625	113.7813	8,438	8,438				(143,438)	(143,438)	117,000	(b) 0310	1,000
USZ3 Comdty	150	17,067,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	09/27/2023	113.5625	113.7813	42,188	42,188				32,813	32,813	585,000	(b) 0310	1,000
TYZ3 Comdty	32	3,458,000	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	110.1094	108.0625	6,500	6,500				(65,500)	(65,500)	64,000	(b) 0310	1,000
TYZ3 Comdty	403	43,549,188	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	110.1250	108.0625	81,857	81,857				(831,188)	(831,188)	806,000	(b) 0310	1,000
NQZ3 Index	10	2,973,300	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/14/2023	15,551.1500	14,866.5000	1,350	1,350				(136,930)	(136,930)	168,000	(b) 0110	20
NQZ3 Index	15	4,459,950	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/14/2023	15,551.4500	14,866.5000	2,025	2,025				(205,485)	(205,485)	252,000	(b) 0110	20
NQZ3 Index	39	11,595,870	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/14/2023	15,552.4500	14,866.5000	5,265	5,265				(535,041)	(535,041)	655,200	(b) 0110	20
1539999999. Subtotal - Long Futures - Hedging Other												2,630,310	2,630,310				(58,305,097)	(58,305,097)	40,033,800	XXX	XXX

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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
1579999999. Subtotal - Long Futures												2,630,310	2,630,310				(58,305,097)	(58,305,097)	40,033,800	XXX	XXX
UXYZ3 Comdty	790	88,134,375	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	114.9297	111.5625	(185,152)	(185,152)				2,660,080	2,660,080	2,212,000	(b) 0311	1,000
FVZ3 Comdty	300	31,607,814	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/29/2023	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/29/2023	106.2734	105.3594	(46,875)	(46,875)				274,218	274,218	397,500	(b) 0311	1,000
NQZ3 Index	6	1,783,980	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/13/2023	15,500.0000	14,866.5000	(810)	(810)				76,020	76,020	100,800	(b) 0111	20
MFSZ3 Index	500	51,037,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.5000	2,041.5000	177,500	177,500				1,825,000	1,825,000	1,882,725	(b) 0111	50
MFSZ3 Index	500	51,037,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.9000	2,041.5000	177,500	177,500				1,835,000	1,835,000	1,882,725	(b) 0111	50
MFSZ3 Index	1	102,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,103.3000	2,041.5000	355	355				3,090	3,090	3,765	(b) 0111	50
MFSZ3 Index	1	102,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,103.7000	2,041.5000	355	355				3,110	3,110	3,765	(b) 0111	50
MFSZ3 Index	1	102,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,103.8000	2,041.5000	355	355				3,115	3,115	3,765	(b) 0111	50
MFSZ3 Index	2	204,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,104.3000	2,041.5000	710	710				6,280	6,280	7,531	(b) 0111	50
MFSZ3 Index	162	16,536,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,104.7000	2,041.5000	57,510	57,510				511,920	511,920	610,003	(b) 0111	50
MFSZ3 Index	1	102,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,104.9000	2,041.5000	355	355				3,170	3,170	3,765	(b) 0111	50
MFSZ3 Index	6	612,450	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,105.0000	2,041.5000	2,130	2,130				19,050	19,050	22,593	(b) 0111	50
MFSZ3 Index	1	102,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,105.2000	2,041.5000	355	355				3,185	3,185	3,765	(b) 0111	50
MFSZ3 Index	15	1,531,125	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,105.7000	2,041.5000	5,325	5,325				48,150	48,150	56,482	(b) 0111	50
MFSZ3 Index	19	1,939,425	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,105.8000	2,041.5000	6,745	6,745				61,085	61,085	71,544	(b) 0111	50
MFSZ3 Index	208	21,231,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,105.9000	2,041.5000	73,840	73,840				669,760	669,760	783,214	(b) 0111	50
MFSZ3 Index	19	1,939,425	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,106.0000	2,041.5000	6,745	6,745				61,275	61,275	71,544	(b) 0111	50
MFSZ3 Index	2	204,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,106.5000	2,041.5000	710	710				6,500	6,500	7,531	(b) 0111	50
MFSZ3 Index	17	1,735,275	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,106.8000	2,041.5000	6,035	6,035				55,505	55,505	64,013	(b) 0111	50
MFSZ3 Index	23	2,347,725	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,106.9000	2,041.5000	8,165	8,165				75,210	75,210	86,605	(b) 0111	50
MFSZ3 Index	22	2,245,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,107.0000	2,041.5000	7,810	7,810				72,050	72,050	82,840	(b) 0111	50
MFSZ3 Index	1	102,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,107.1000	2,041.5000	355	355				3,280	3,280	3,765	(b) 0111	50
MFSZ3 Index	2	204,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,107.2000	2,041.5000	710	710				6,570	6,570	7,531	(b) 0111	50
MFSZ3 Index	2	204,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,107.3000	2,041.5000	710	710				6,580	6,580	7,531	(b) 0111	50
MFSZ3 Index	22	2,245,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,105.5000	2,041.5000	7,810	7,810				70,400	70,400	82,840	(b) 0111	50

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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			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
MFSZ3 Index	12	1,224,900	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,105.6000	2,041.5000	4,260	4,260				38,460	38,460	45,185	(b) 0111	50
MFSZ3 Index	77	7,859,775	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,105.7000	2,041.5000	27,335	27,335				247,170	247,170	289,940	(b) 0111	50
MFSZ3 Index	19	1,939,425	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,105.8000	2,041.5000	6,745	6,745				61,085	61,085	71,544	(b) 0111	50
MFSZ3 Index	83	8,472,225	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,105.9000	2,041.5000	29,465	29,465				267,260	267,260	312,532	(b) 0111	50
MFSZ3 Index	22	2,245,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,106.0000	2,041.5000	7,810	7,810				70,950	70,950	82,840	(b) 0111	50
MFSZ3 Index	546	55,732,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,106.1000	2,041.5000	193,830	193,830				1,763,580	1,763,580	2,055,936	(b) 0111	50
MFSZ3 Index	5	510,375	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/13/2023	2,106.2000	2,041.5000	1,775	1,775				16,175	16,175	18,827	(b) 0111	50
MFSZ3 Index	1	102,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.4000	2,041.5000	355	355				3,645	3,645	3,765	(b) 0111	50
MFSZ3 Index	6	612,450	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.5000	2,041.5000	2,130	2,130				21,900	21,900	22,593	(b) 0111	50
MFSZ3 Index	29	2,960,175	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.6000	2,041.5000	10,295	10,295				105,995	105,995	109,198	(b) 0111	50
MFSZ3 Index	85	8,676,375	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.7000	2,041.5000	30,175	30,175				311,100	311,100	320,063	(b) 0111	50
MFSZ3 Index	26	2,653,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.8000	2,041.5000	9,230	9,230				95,290	95,290	97,902	(b) 0111	50
MFSZ3 Index	17	1,735,275	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,114.9000	2,041.5000	6,035	6,035				62,390	62,390	64,013	(b) 0111	50
MFSZ3 Index	2	204,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,115.0000	2,041.5000	710	710				7,350	7,350	7,531	(b) 0111	50
MFSZ3 Index	10	1,020,750	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,115.1000	2,041.5000	3,550	3,550				36,800	36,800	37,655	(b) 0111	50
MFSZ3 Index	70	7,145,250	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,115.2000	2,041.5000	24,850	24,850				257,950	257,950	263,582	(b) 0111	50
MFSZ3 Index	4	408,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/11/2023	2,115.3000	2,041.5000	1,420	1,420				14,760	14,760	15,062	(b) 0111	50
MFSZ3 Index	374	38,176,050	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,113.0000	2,041.5000	132,770	132,770				1,337,050	1,337,050	1,408,278	(b) 0111	50
MFSZ3 Index	2	204,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,113.1000	2,041.5000	710	710				7,160	7,160	7,531	(b) 0111	50
MFSZ3 Index	100	10,207,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2023	NY Stock Exchnge/ICE	09/12/2023	2,113.2000	2,041.5000	35,500	35,500				358,500	358,500	376,545	(b) 0111	50
ESZ3 Index	500	108,137,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/12/2023	4,539.3000	4,325.5000	300,000	300,000				5,345,000	5,345,000	5,600,000	(b) 0111	50
ESZ3 Index	1,000	216,275,000	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/12/2023	4,539.6000	4,325.5000	600,000	600,000				10,705,000	10,705,000	11,200,000	(b) 0111	50
ESZ3 Index	500	108,137,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/13/2023	4,513.6500	4,325.5000	300,000	300,000				4,703,750	4,703,750	5,600,000	(b) 0111	50
ESZ3 Index	829	179,291,975	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/13/2023	4,513.7500	4,325.5000	497,400	497,400				7,802,963	7,802,963	9,284,800	(b) 0111	50
ESZ3 Index	299	64,666,225	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/13/2023	4,513.8000	4,325.5000	179,400	179,400				2,815,085	2,815,085	3,348,800	(b) 0111	50
RTYZ3 Index	86	7,733,980	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/08/2023	1,876.7500	1,798.6000	45,150	45,150				336,045	336,045	533,200	(b) 0111	50

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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			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYZ3 Index	250	22,482,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/11/2023	1,872.0000	1,798.6000	131,250	131,250				917,500	917,500	1,550,000	(b) 0111	50
RTYZ3 Index	250	22,482,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/12/2023	1,875.7500	1,798.6000	131,250	131,250				964,375	964,375	1,550,000	(b) 0111	50
RTYZ3 Index	250	22,482,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/14/2023	1,860.6000	1,798.6000	131,250	131,250				775,000	775,000	1,550,000	(b) 0111	50
RTYZ3 Index	52	4,676,360	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/14/2023	1,860.6500	1,798.6000	27,300	27,300				161,330	161,330	322,400	(b) 0111	50
RTYZ3 Index	205	18,435,650	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/14/2023	1,860.9000	1,798.6000	107,625	107,625				638,575	638,575	1,271,000	(b) 0111	50
RTYZ3 Index	150	13,489,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/11/2023	1,872.5000	1,798.6000	78,750	78,750				554,250	554,250	930,000	(b) 0111	50
RTYZ3 Index	230	20,683,900	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/15/2023	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/12/2023	1,875.9500	1,798.6000	120,750	120,750				889,525	889,525	1,426,000	(b) 0111	50
1609999999. Subtotal - Short Futures - Hedging Other												3,488,323	3,488,323				50,052,571	50,052,571	58,236,863	XXX	XXX
1649999999. Subtotal - Short Futures												3,488,323	3,488,323				50,052,571	50,052,571	58,236,863	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												6,118,632	6,118,632				(8,252,527)	(8,252,527)	98,270,663	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												6,118,632	6,118,632				(8,252,527)	(8,252,527)	98,270,663	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	(20,219,340)	34,590,499	14,371,159
Total Net Cash Deposits	(20,219,340)	34,590,499	14,371,159

(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
0130	Hedges against increases in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0131	Hedges against declines in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0310	Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business
0311	Hedges against declines in a particular US Treasury Note Rate that impact our Group Variable Annuity Business

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of 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		826,683,947	(686,708,928)	826,683,947	839,142,408	(683,045,057)	839,142,408	236,363,586	236,363,586
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	11,708,486		226,280			226,280			6,272	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	(30,000)		1,242,519	(3,269)	1,269,250	1,242,519	(3,269)	1,269,250	49,229	49,229
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	Y	Y	330,000									
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	3,268,000									
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	5,998,000									
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	38,820,000									
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Y	Y	15,196,000		654,216	(130,631)		654,216	(130,631)		61,453	
0299999999. Total NAIC 1 Designation			75,290,486		2,123,015	(133,900)	1,269,250	2,123,015	(133,900)	1,269,250	116,953	49,229
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			75,290,486		828,806,962	(686,842,828)	827,953,197	841,265,422	(683,178,956)	840,411,658	236,480,539	236,412,814
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					828,806,962	(686,842,828)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash		USD CASH	30,000	30,000	30,000		I
MULT EXCHANGES BoAML	Corporate	05723K-AE-0	BAKER HUGHES LLC/CO-OBL INT'L BOND 3.337%	21,910,209	24,000,000	24,238,677	12/15/2027	I
MULT EXCHANGES BoAML	Treasury	91282C-FV-8	US GOVERNMENT TREASURY NOTE 4.125%	124,066,145	127,000,000		11/15/2032	I
0199999999 - Total				146,006,354	151,030,000	24,268,677	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	912828-4V-9	US GOVERNMENT TREASURY NOTE 2.875%	5,294,954	5,725,000	XXX	08/15/2028	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	4,162,165	4,282,000	XXX	10/31/2025	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912828-Z9-4	US GOVERNMENT TREASURY NOTE 1.5%	79,557	96,000	XXX	02/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-CB-5	US GOVERNMENT TREASURY NOTE 1.625%	873,342	1,071,000	XXX	05/15/2031	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-GL-9	US GOVERNMENT TREASURY NOTE 4%	1,298,468	1,321,000	XXX	02/15/2026	V
CDN IMP BNK OF COMRC 2IGI19DL77OXOHC3ZE78	Cash		USD CASH	330,000	330,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		USD CASH	3,268,000	3,268,000	XXX		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		USD CASH	5,998,000	5,998,000	XXX		V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		USD CASH	38,820,000	38,820,000	XXX		V
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Cash		USD CASH	15,196,000	15,196,000	XXX		V
0299999999 - Total				75,320,486	76,107,000	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					3,204,621	(449,775)	2,288,467	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		5.100	167,165		14,229,561	9,346,416	5,127,843	XXX
First Bank	Road Town, British Virign Islands	SD				500,000	500,000	500,000	XXX
Intrafi	Arlington, Virginia		5.250	527,961		45,604,092	45,797,374	45,125,763	XXX
JP Morgan Chase	New York, New York		5.050	3,677,348		137,476,983	345,400,474	132,302,804	XXX
JP Morgan Chase	New York, New York	C				98,727,471	98,727,471	98,727,471	XXX
State Street	Boston, Massachusetts					(4,931,701)	917,905	1,760,833	XXX
UMB Bank	Kansas City, Missouri		5.400	141,402		(39,310,835)	(39,040,371)	(38,799,215)	XXX
US Bank	Minneapolis, Minnesota	SD				840,000	840,000	840,000	XXX
Wells Fargo	San Francisco, California	SD				600,000	600,000	600,000	XXX
Wilmington Trust	Wilmington, Delaware	SD				1,500,000	1,500,000	1,500,000	XXX
Xeros Business Services	Quincy, Massachusetts	SD				500,000	500,000	500,000	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	34,299		147,040	147,363	147,666	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,548,175		259,087,232	464,786,857	250,621,632	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	4,548,175		259,087,232	464,786,857	250,621,632	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	4,548,175		259,087,232	464,786,857	250,621,632	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		08/03/2023	5.285	10/03/2023	24,992,601		198,129
	TREASURY BILL		08/04/2023	5.250	10/10/2023	24,966,922		200,256
	TREASURY BILL		08/04/2023	5.250	10/17/2023	24,941,195		200,049
	TREASURY BILL		08/04/2023	5.235	10/24/2023	24,915,711		199,274
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						99,816,429		797,708
0109999999. Total - U.S. Government Bonds						99,816,429		797,708
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						99,816,429		797,708
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						99,816,429		797,708
09248U-71-8	BLACKROCK FED FUND		09/26/2023	4.980		9,756,315	65,829	39,976
857492-86-2	STATE STREET INSTL INVT		09/26/2023	5.290		268,810,766	1,172,485	1,115,004
85749T-57-4	STATE ST INST TR PL MM CABR		09/27/2023	5.260		298,000,000		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						576,567,081	1,238,314	1,154,980
	CREDIT SUISSE SECURITIES USA		09/22/2023	5.077	10/30/2023	125,000,000	105,774	
	PRIVATE DEBT INVESTORS FEEDER		09/29/2023	8.000	11/15/2023	150,000,000	66,667	
	INFRASTRUCTURE INDIA HOLD CO		06/28/2023	8.250	10/31/2023	94,500,000	2,057,344	
	CASH COLLATERAL FEDFUNDS		09/28/2023	5.342	01/01/9999	5,260,000	23,416	3,634
	APSEC REPO CASH COLLATERAL		08/04/2023	0.000	01/01/9999	1,453,928		
	CASH COLLATERAL FEDFUNDS		09/28/2023	5.152	12/31/2049	5,910,000	51,593	15,404
	APSEC REPO CASH COLLATERAL		08/18/2023	0.000	01/01/9999	8,752,343		335,698
	BROMFORD INDUSTRIES LTD		09/29/2023	11.410	11/01/2023	2,137,295	20,321	15,189
8509999999. Subtotal - Other Cash Equivalents						393,013,566	2,325,115	369,925
8609999999 - Total Cash Equivalents						1,069,397,076	3,563,429	2,322,613