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

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

DELAWARE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States

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

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

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

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

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

Primary Location of Books and Records 1601 Trapelo Road, Suite 30 (Street and Number), Waltham, MA, US 02451 (City or Town, State, Country and Zip Code), 317-574-6241 (Area Code) (Telephone Number)

Internet Web Site Address www.delawarelife.com

Statutory Statement Contact Leonard Snapstailer (Name), 317-574-6241 (Area Code) (Telephone Number) (Extension)

leonard.snapstailer@group1001.com (E-mail Address), 317-574-6272 (FAX Number)

OFFICERS

Name	Title	Name	Title
DANIEL JONATHAN TOWRISS	Chief Executive Officer and President	MICHAEL SCOTT BLOOM	Chief Legal Officer and Secretary
FANG LINDA WANG	Chief Financial Officer	ELLYN MICHELLE NETTLETON #	Chief Accounting Officer

OTHER OFFICERS

ANDREW FRANCIS KENNEY	Chief Investment Officer	JOHN JOSEPH MICELI, JR #	Treasurer
ROBERT BRIAN STANTON	Chief Operating Officer		

DIRECTORS OR TRUSTEES

DENNIS ARTHUR CULLEN	DAVID EUGENE SAMS, JR	CURTIS PAUL STEGER	

State of Indiana

County of Boone

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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 J Towriss	Michael Bloom	Ellyn M. Nettleton
DANIEL JONATHAN TOWRISS	MICHAEL SCOTT BLOOM	ELLYN MICHELLE NETTLETON
Chief Executive Officer and President	Chief Legal Officer and Secretary	Chief Accounting Officer

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

Subscribed and sworn to before me this 7TH day of November, 2022

Evans

BRENDA JEAN EVANS
Notary Public - Seal
Hamilton County - State of Indiana
Commission Number NP0662795
My Commission Expires Jan 19, 2023

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	14,298,734,539		14,298,734,539	13,204,813,205
2. Stocks:				
2.1 Preferred stocks	1,114,008,649		1,114,008,649	1,227,980,694
2.2 Common stocks	492,341,170		492,341,170	551,698,641
3. Mortgage loans on real estate:				
3.1 First liens	1,192,063,460		1,192,063,460	902,966,785
3.2 Other than first liens	164,223,992		164,223,992	57,489,445
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)				
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 434,404,382), cash equivalents ($ 53,507,787) and short-term investments ($ 2,081,081,977)	2,568,994,146		2,568,994,146	2,399,197,894
6. Contract loans (including $ premium notes)	358,719,768	189,394	358,530,374	373,116,239
7. Derivatives	616,689,432		616,689,432	481,780,893
8. Other invested assets	1,317,812,056	17,117,851	1,300,694,205	1,567,790,728
9. Receivables for securities	340,631,825		340,631,825	470,229,340
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	8,992,931		8,992,931	1,797,711
12. Subtotals, cash and invested assets (Lines 1 to 11)	22,473,211,967	17,307,245	22,455,904,722	21,238,861,575
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	319,860,246		319,860,246	256,610,948
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,553		2,553	10,883
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ 67,968) and contracts subject to redetermination ($ 67,968)	67,968		67,968	111,714
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,557,989	375,446	11,182,543	11,441,653
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	408,238		408,238	1,416,444
17. Amounts receivable relating to uninsured plans	590,347		590,347	357,194
18.1 Current federal and foreign income tax recoverable and interest thereon	10,806,929		10,806,929	11,936,049
18.2 Net deferred tax asset	42,586,025		42,586,025	11,533,014
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	4,999,431	4,764,641	234,790	327,191
21. Furniture and equipment, including health care delivery assets ($)	1,598,441	1,598,441		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	93,172,737		93,172,737	2,316,676
24. Health care ($ 112,560) and other amounts receivable	119,808	14,496	105,312	7,267
25. Aggregate write-ins for other-than-invested assets	341,095,937	17,790,817	323,305,120	167,820,639
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,300,078,616	41,851,086	23,258,227,530	21,702,751,247
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,139,483,470		18,139,483,470	22,677,936,992
28. Total (Lines 26 and 27)	41,439,562,086	41,851,086	41,397,711,000	44,380,688,239
DETAILS OF WRITE-INS				
1101. Mortgage escrow funds	8,992,931		8,992,931	1,797,711
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	8,992,931		8,992,931	1,797,711
2501. Reinsurance deposit asset	304,426,822		304,426,822	144,802,448
2502. Accounts receivable fee and other income	11,228,763		11,228,763	16,245,005
2503. Miscellaneous receivables and other assets	19,071,664	11,492,776	7,578,888	6,717,375
2598. Summary of remaining write-ins for Line 25 from overflow page	6,368,688	6,298,041	70,647	55,811
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	341,095,937	17,790,817	323,305,120	167,820,639

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 17,152,026,640 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	17,152,026,640	16,058,882,675
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	245,835	983,341
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	1,563,734,862	1,363,403,393
4. Contract claims:		
4.1 Life	36,626,489	36,255,304
4.2 Accident and health	236,099	401,254
5. Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 97,350 accident and health premiums	97,350	
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	50,000	50,934
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 553,608 assumed and $ 10,496,683 ceded	11,050,291	22,709,656
9.4 Interest Maintenance Reserve	22,359,442	27,763,592
10. Commissions to agents due or accrued-life and annuity contracts $ 12,403,359 , accident and health $ .... and deposit-type contract funds $	12,403,359	31,700,538
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	31,663,260	33,177,614
13. Transfers to Separate Accounts due or accrued (net) (including $ (26,749,856) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(98,341,644)	(109,403,083)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,695,510	4,108,449
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	17,397,266	8,909,794
17. Amounts withheld or retained by reporting entity as agent or trustee	802,789	938,240
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	16,458,875	24,935,354
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ .... and interest thereon $		93,000,000
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	116,254,069	234,423,054
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	257,619,819	253,772,075
24.04 Payable to parent, subsidiaries and affiliates	25,750,129	57,428,116
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		14,377
24.07 Funds held under coinsurance	318,555,802	152,630,021
24.08 Derivatives	456,272,084	155,408,429
24.09 Payable for securities	1,199,036,376	1,101,002,957
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	33,354,468	73,914,510
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,177,349,170	19,626,410,595
27. From Separate Accounts statement	18,139,482,258	22,677,935,681
28. Total liabilities (Lines 26 and 27)	39,316,831,428	42,304,346,276
29. Common capital stock	6,437,000	6,437,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	390,212,683	390,212,683
33. Gross paid in and contributed surplus	1,425,920,461	1,425,920,461
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	258,309,428	253,771,819
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 1,212 in Separate Accounts Statement)	2,074,442,572	2,069,904,963
38. Totals of Lines 29, 30 and 37	2,080,879,572	2,076,341,963
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	41,397,711,000	44,380,688,239
DETAILS OF WRITE-INS		
2501. Derivative collateral payable		49,620,000
2502. Escheatment liabilities	3,257,064	2,722,518
2503. Mortgage escrow funds	8,992,931	1,797,711
2598. Summary of remaining write-ins for Line 25 from overflow page	21,104,473	19,774,281
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	33,354,468	73,914,510
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,910,649,132	1,902,005,874	2,292,669,073
2. Considerations for supplementary contracts with life contingencies	19,979,563	20,504,432	29,962,830
3. Net investment income	910,525,866	574,289,550	882,823,557
4. Amortization of Interest Maintenance Reserve (IMR)	10,110,109	7,573,991	8,765,367
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	79,593,320	81,129,211	108,256,751
7. Reserve adjustments on reinsurance ceded	(677,015,177)	(946,512,452)	(1,306,501,309)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	259,540,179	284,138,918	377,490,473
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	104,294,063	(182,360,400)	(239,530,216)
9. Totals (Lines 1 to 8.3)	2,617,677,055	1,740,769,124	2,153,936,526
10. Death benefits	115,137,616	144,834,798	176,116,876
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	259,940,388	240,782,819	324,007,812
13. Disability benefits and benefits under accident and health contracts	1,341,791	795,609	1,085,504
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	995,070,315	954,635,432	1,423,589,306
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	45,711,766	22,609,892	23,608,992
18. Payments on supplementary contracts with life contingencies	35,454,270	35,240,864	46,079,171
19. Increase in aggregate reserves for life and accident and health contracts	1,092,406,460	982,459,093	862,341,172
20. Totals (Lines 10 to 19)	2,545,062,606	2,381,358,507	2,856,828,833
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	156,358,662	242,499,415	286,432,535
22. Commissions and expense allowances on reinsurance assumed	86,906	88,062	116,860
23. General insurance expenses and fraternal expenses	207,967,282	166,173,432	239,504,381
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,470,786	5,507,763	5,995,055
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(628,813,618)	(950,958,954)	(1,231,685,051)
27. Aggregate write-ins for deductions	174,507,738	(146,557,494)	(241,037,792)
28. Totals (Lines 20 to 27)	2,460,640,362	1,698,110,731	1,916,154,821
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	157,036,693	42,658,393	237,781,706
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	157,036,693	42,658,393	237,781,706
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	12,442,634	(11,799,990)	(3,242,197)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	144,594,059	54,458,383	241,023,903
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,552,043) (excluding taxes of $ 1,238,529 transferred to the IMR)	7,932,931	(3,531,095)	(25,644,155)
35. Net income (Line 33 plus Line 34)	152,526,990	50,927,288	215,379,748
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,076,341,963	1,598,546,461	1,598,546,461
37. Net income (Line 35)	152,526,990	50,927,288	215,379,748
38. Change in net unrealized capital gains (losses) less capital gains tax of $ (6,921,774)	(349,123,376)	(223,156,208)	(252,870,140)
39. Change in net unrealized foreign exchange capital gain (loss)	(17,173,624)	(4,002,177)	(4,215,687)
40. Change in net deferred income tax	24,131,237	(24,935,952)	(9,504,036)
41. Change in nonadmitted assets	(7,206,562)	36,153,987	33,569,203
42. Change in liability for reinsurance in unauthorized and certified companies		649,029	649,029
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	118,168,985	97,473,347	56,244,331
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(104)	6	6
48. Change in surplus notes			(167,287,317)
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		479,248,542	647,980,968
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(100,000,000)	(200,000,000)	(200,000,000)
53. Aggregate write-ins for gains and losses in surplus	183,214,063	158,889,159	157,849,397
54. Net change in capital and surplus (Lines 37 through 53)	4,537,609	371,247,021	477,795,502
55. Capital and surplus as of statement date (Lines 36 + 54)	2,080,879,572	1,969,793,482	2,076,341,963
DETAILS OF WRITE-INS			
08.301. Investment income on reinsurance deposit asset	(22,098,622)	(319,778,906)	(416,412,733)
08.302. Miscellaneous income (including revenue sharing and surrender charges)	37,865,338	45,529,060	60,851,490
08.303. Reinsurance experience refund	88,527,347	91,889,446	116,031,027
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	104,294,063	(182,360,400)	(239,530,216)
2701. Investment expense on funds withheld	174,460,002	(146,503,340)	(241,024,130)
2702. IMR reinsurance transfer	46,733	(59,811)	(19,729)
2703. Fines and penalties of regulatory authorities	1,003	5,657	6,067
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	174,507,738	(146,557,494)	(241,037,792)
5301. Investment expense on funds withheld - unrealized	183,233,183	165,912,639	165,444,062
5302. Prior period adjustment net of tax		(7,023,480)	(7,023,480)
5303. Reinsurance adjustment	(19,120)		(571,185)
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	183,214,063	158,889,159	157,849,397

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,220,927,654	2,204,828,451	2,660,489,589
2. Net investment income	775,563,118	669,430,142	1,084,346,519
3. Miscellaneous income	298,324,467	330,518,025	439,383,162
4. Total (Lines 1 to 3)	3,294,815,239	3,204,776,618	4,184,219,270
5. Benefit and loss related payments	2,262,648,078	2,462,801,396	3,409,490,756
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(639,875,057)	(930,154,807)	(1,207,730,189)
7. Commissions, expenses paid and aggregate write-ins for deductions	400,836,993	408,181,730	533,179,175
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ (313,514) tax on capital gains (losses)	11,000,000		(27,515,036)
10. Total (Lines 5 through 9)	2,034,610,014	1,940,828,320	2,707,424,706
11. Net cash from operations (Line 4 minus Line 10)	1,260,205,225	1,263,948,298	1,476,794,564
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,573,224,150	3,177,933,153	4,986,107,049
12.2 Stocks	131,000,000	451,846,077	599,109,424
12.3 Mortgage loans	286,754,474	89,592,900	196,788,616
12.4 Real estate			
12.5 Other invested assets	242,809,060	5,137,321	40,558,847
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(10,872)	(10,872)
12.7 Miscellaneous proceeds	270,267,562	21,126,717	440,988,957
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,504,055,246	3,745,625,296	6,263,542,021
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,701,455,109	4,020,117,822	5,496,463,112
13.2 Stocks	70,389,271	220,858,119	850,941,593
13.3 Mortgage loans	681,281,956	346,609,231	696,196,133
13.4 Real estate			
13.5 Other invested assets	27,619,848	101,435,367	328,731,944
13.6 Miscellaneous applications	5,728,378	143,903,083	184,607,319
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,486,474,562	4,832,923,622	7,556,940,101
14. Net increase (or decrease) in contract loans and premium notes	(14,570,456)	(16,638,830)	(18,995,880)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(967,848,860)	(1,070,659,496)	(1,274,402,200)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		479,248,542	479,248,542
16.3 Borrowed funds	(93,000,000)	100,000,000	93,000,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities	200,331,469	281,942,475	421,507,382
16.5 Dividends to stockholders	100,000,000	200,000,000	200,000,000
16.6 Other cash provided (applied)	(129,891,582)	45,546,891	1,746,881
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(122,560,113)	706,737,908	795,502,804
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	169,796,252	900,026,710	997,895,168
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,399,197,894	1,401,302,726	1,401,302,726
19.2 End of period (Line 18 plus Line 19.1)	2,568,994,146	2,301,329,436	2,399,197,894

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

20.0001. Exchanges of debt securities	10,086,636	84,748,518	472,898,484
20.0002. Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	677,015,177	946,512,452	1,306,501,309
20.0003. Transfer of bonds to common stocks		17,500,000	19,125,314
20.0004. Transfer of preferred stocks to common stocks	19,948,200		
20.0005. Exchanges of stocks	20,000,000		
20.0006. Transfer of bonds to other invested assets	16,541,895		114,981,245
20.0007. Transfer of bonds to preferred stocks			1,666,213
20.0008. Transfer of common stocks to bonds			2,343,646
20.0009. Payable to subsidiary for SSAP 72 capital contribution			35,000,000
20.0010. Transfer Lackawanna Casualty to Clear Spring PC Holdings			169,036,913
20.0011. Surplus note and related interest forgiveness/capital contribution			168,732,426
20.0012. Transfer of common stocks to other invested assets	15,930,600		118,249,009
20.0013. Subsidiary return of capital - invested assets and related accrued interest transferred			7,166,857

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	16,544,477	18,066,794	22,988,283
3. Ordinary individual annuities	2,150,081,914	2,102,854,221	2,518,897,051
4. Credit life (group and individual)			
5. Group life insurance	(5,146,012)	7,421,621	1,236,206
6. Group annuities	101,960,885	136,924,757	184,924,321
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	800,627	1,064,178	1,389,562
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	2,264,241,891	2,266,331,571	2,729,435,423
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	2,264,241,891	2,266,331,571	2,729,435,423
14. Deposit-type contracts	183,000,000	280,677,756	430,677,756
15. Total (Lines 13 and 14)	2,447,241,891	2,547,009,326	3,160,113,179
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			

NOTES TO THE FINANCIAL STATEMENTS

Note 1: Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Delaware Insurance Code. The NAIC's Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Delaware.

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

		SSAP #	F/S Page	F/S Line	9/30/2022	12/31/2021
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 152,526,990	$ 215,379,748
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				—	—
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 152,526,990	$ 215,379,748
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,080,879,572	$ 2,076,341,963
(6)	State Prescribed Practices that are an increase(decrease) from NAIC SAP:				—	—
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,080,879,572	$ 2,076,341,963

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

No significant change

C. Accounting Policy

(1) No significant change

(2) Bonds not backed by other loans are stated at amortized cost, net of any other-than-temporary impairments ("OTTI"), using the scientific method. Where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, they are stated at fair value. The Company has not reported any investments identified by the NAIC's Securities Valuation Office (the "SVO") at a different measurement method from what was used in the prior year Annual Statement.

(3-5) No significant change

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

(7-13) No significant change

D. Going Concern

(1-4) There are no conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern.

NOTES TO THE FINANCIAL STATEMENTS

Note 2: Accounting Changes and Corrections of Errors

No significant change

Note 3: Business Combinations and Goodwill

A.-E. No significant change

Note 4: Discontinued Operations

Not applicable

Note 5: Investments

A. Mortgage loans, including mezzanine real estate loans

No significant change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

(2) The Company wrote down LBSS securities by $1,630.0 million during the period ending September 30, 2022 for OTTIs that were credit related.

(3) The loan-backed securities with recognized OTTIs at September 30, 2022 were CUSIP numbers 00256DAA0, 82323MAA7, 00038RAA4, 04546KAA4, 48244XAA0 and 80306AAA8 with a combined book value of $12.1 million before the current period OTTI, a recognized OTTI of $1.6 million, and a fair value of $10.5 million at the time of OTTI.

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	(172,232,813)
2. 12 Months or Longer		(91,000,559)

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

1. Less than 12 Months	$	2,103,972,782
2. 12 Months or Longer		647,123,010

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

REPURCHASE TRANSACTION - CASH TAKER -OVERVIEW OF SECURED BORROWING TRANSACTIONS

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

(2) Type of Repurchase Trades Used

		1 FIRST QUARTER	2 SECOND QUARTER	3 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

a. Maximum Amount

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
1.	Open - No Maturity	$ —	$ —	$ —
2.	Overnight	—	—	—
3.	2 Days to 1 Week	—	—	1,500,000
4.	> 1 Week to 1 Month	9,700,849	15,768,641	—
5.	> 1 Month to 3 Months	153,799,708	250,000,000	300,000,540
6.	> 3 Months to 1 Year	296,119,471	619,778,395	450,561,000
7.	> 1 Year	15,379,971	25,561,000	25,000,000

b. Ending Balance

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
1.	Open - No Maturity	$ —	$ —	$ —
2.	Overnight	—	—	—
3.	2 Days to 1 Week	—	—	1,500,000
4.	> 1 Week to 1 Month	9,700,849	—	—
5.	> 1 Month to 3 Months	153,799,708	—	300,000,540
6.	> 3 Months to 1 Year	296,119,471	619,778,395	450,461,000
7.	> 1 Year	15,379,971	25,561,000	25,000,000

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

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a.	Maximum Amount			
1.	BACV	XXX	XXX	XXX
2.	Nonadmitted - Subset of BACV	XXX	XXX	XXX
3.	Fair Value	$ 494,801,654	$ 567,986,395	$ 868,811,414
b.	Ending Balance			
1.	BACV	$ 505,976,054	$ 661,607,335	$ 777,061,540
2.	Nonadmitted - Subset of BACV	XXX	XXX	XXX
3.	Fair Value	$ 494,801,654	$ 567,986,395	$ 868,811,414

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

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a.	Bonds - BACV	$ —	$ 113,094,124	$658,757,180	$5,210,236	$ —	$ —	$ —	$ —
b.	Bonds - FV	$ —	$ 123,328,414	$740,333,000	$5,150,000	$ —	$ —	$ —	$ —
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	$ —	$ 113,094,124	$658,757,180	$5,210,236	$ —	$ —	$ —	$ —
q.	Total Assets - FV q=b+d+f+g+i+k+m+o	$ —	$ 123,328,414	$740,333,000	$5,150,000	$ —	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

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

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Bonds - FV	—	25,000,000	—	—	—	—	—	—
c. LB & SS - FV	—	—	—	—	—	—	—	—
d. Preferred Stock - FV	—	—	—	—	—	—	—	—
e. Common Stock	—	—	—	—	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—	—	—	—	—
g. Real Estate - FV	—	—	—	—	—	—	—	—
h. Derivatives - FV	—	—	—	—	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ —	$ 25,000,000	$ —	$ —	$ —	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ —
b. 30 Days or Less	—
c. 31 to 90 Days	—
d. > 90 Days	25,000,000

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

Not applicable

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

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

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

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

(2) Type of Repurchase Trades Used

	1 FIRST QUARTER	2 SECOND QUARTER	3 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) and 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	36,824,840	17,115,200	—
5. > 1 Month to 3 Months	101,891,200	69,520,000	—
6. > 3 Months to 1 Year	931,403,661	902,883,661	1,099,403,661
7. > 1 Year	25,000,000	25,000,000	25,000,000

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	17,115,200	—	—
5. > 1 Month to 3 Months	—	69,520,000	—
6. > 3 Months to 1 Year	931,403,661	902,883,661	1,099,403,661
7. > 1 Year	25,000,000	25,000,000	25,000,000

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

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a.	Maximum Amount	$ 1,332,879,105	1,319,632,519	$ 1,467,897,519
b.	Ending Balance	1,288,476,241	1,319,632,519	1,467,897,519

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

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a.	Bonds - FV	$ 1,429,632,519	$ 38,265,000	$ —	$ —	$ —	$ —	$ —	$ —
b.	LB & SS - FV	—	—	—	—	—	—	—	—
c.	Preferred Stock - FV	—	—	—	—	—	—	—	—
d.	Common Stock	—	—	—	—	—	—	—	—
e.	Mortgage Loans - FV	—	—	—	—	—	—	—	—
f.	Real Estate - FV	—	—	—	—	—	—	—	—
g.	Derivatives - FV	—	—	—	—	—	—	—	—
h.	Other Invested Assets - FV	—	—	—	—	—	—	—	—
i.	Total Assets - FV (Sum of a through h)	$ 1,429,632,519	$ 38,265,000	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral Provided - Secured Borrowing

Not applicable

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

Not applicable

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

Not applicable

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

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

NOTES TO THE FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

Not applicable

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

No significant change

L. Restricted Assets

(1) Restricted Assets (including pledged)

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

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

		Gross (Admitted & Nonadmitted) Restricted									Percentage	
		Current Year										
		1	2	3	4	5	6	7	8	9	10	11
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Current Year Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
b.	Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	— %	— %
c.	Subject to repurchase agreements	777,061,540	—	—	—	777,061,540	587,985,457	189,076,083	—	777,061,540	1.86 %	1.86 %
d.	Subject to reverse repurchase agreements	1,124,403,661	—	—	—	1,124,403,661	945,052,333	179,351,328	—	1,124,403,661	2.69 %	2.70 %
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
g.	Placed under option contracts	—	—	—	—	—	—	—	—	—	— %	— %
h.	Letter stock or securities restricted as to sale - excluding FHLB capital	—	—	—	—	—	—	—	—	—	— %	— %
i.	FHLB capital stock	50,086,000	—	—	—	50,086,000	50,086,000	—	—	50,086,000	0.12 %	0.12 %
j.	On deposit with states	4,145,001	—	—	—	4,145,001	5,188,425	(1,043,424)	—	4,145,001	0.01 %	0.01 %
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	— %	— %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	1,458,702,328	—	—	—	1,458,702,328	1,240,909,480	217,792,848	—	1,458,702,328	3.49 %	3.50 %
m.	Pledged as collateral not captured in other categories	162,231,221	—	—	—	162,231,221	183,327,229	(21,096,008)	—	162,231,221	0.39 %	0.39 %
n.	Other restricted assets	11,336,936	—	—	—	11,336,936	4,130,432	7,206,504	—	11,336,936	0.03 %	0.03 %
o.	Total Restricted	$3,587,966,687	$ —	$ —	$ —	$3,587,966,687	$3,016,679,356	$ 571,287,331	$ —	3,587,966,687	8.59 %	8.61 %

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

NOTES TO THE FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted)Restricted							Percentage		
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total	Total From Prior Year	Increase/ (Decrease)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
					(1 plus 3)		(5 minus 6)			
Bond Collateral to Societe Generale	$ 162,231,221	$ —	$ —	$ —	$162,231,221	$ 158,978,481	$ 3,252,740	$162,231,221	0.39 %	0.39 %
Derivative Collateral	—	—	—	—	—	24,348,748	$ (24,348,748)	$ —	— %	— %
Total (c)	$ 162,231,221	$ —	$ —	$ —	$162,231,221	$ 183,327,229	$ (21,096,008)	$162,231,221	0.39 %	0.39 %

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

(3) Details of other restricted assets

	Gross (Admitted & Nonadmitted)Restricted							Percentage		
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total	Total From Prior Year	Increase/ (Decrease)	Total Current Year Admitted Restricted	Nonadmitted) Restricted to Total Assets	Restricted to Total Admitted Assets
					(1 plus 3)		(5 minus 6)			
Tax Escrow	$ 2,344,004	$ —	$ —	$ —	$ 2,344,004	$ 2,332,721	$ 11,283	$ 2,344,004	0.01 %	0.01 %
Mortgage escrow	$ 8,992,932	$ —	$ —	$ —	$ 8,992,932	$ 1,797,711	$ 7,195,221	$ 8,992,932	0.02 %	0.02 %
Total	$ 11,336,936	$ —	$ —	$ —	$ 11,336,936	$ 4,130,432	$ 7,206,504	$ 11,336,936	0.03 %	0.03 %

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

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Setting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No significant change

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

Not applicable

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

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

Not applicable

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

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

Note 7: Investment Income

No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 8: Derivative Instruments

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

(1-7) No significant change

(8) Not applicable

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

(1-4) Not applicable

Note 9: Income Taxes

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

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

		9/30/2022			12/31/2021			Change		
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
				(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a)	Gross Deferred Tax Assets	$ 104,405,509	$26,224,317	$ 130,629,826	$103,977,012	$ 28,211,270	$ 132,188,282	$ 428,497	$ (1,986,953)	$ (1,558,456)
(b)	Statutory Valuation Allowance Adjustments	—	—	—	—	—	—	—	—	—
(c)	Adjusted Gross Deferred Tax Assets (1a-1b)	104,405,509	26,224,317	130,629,826	103,977,012	28,211,270	132,188,282	428,497	(1,986,953)	(1,558,456)
(d)	Deferred Tax Assets Nonadmitted	—	—	—	—	—	—	—	—	—
(e)	Subtotal Net Admitted Deferred Tax Assets (1c-1d)	104,405,509	26,224,317	130,629,826	103,977,012	28,211,270	132,188,282	428,497	(1,986,953)	(1,558,456)
(f)	Deferred Tax Liabilities	61,154,499	26,889,301	88,043,800	101,718,342	18,936,926	120,655,268	(40,563,843)	7,952,375	(32,611,468)
(g)	Net Admitted Deferred Tax Assets/(Net Deferred Tax Liabilities) (1e-1f)	$ 43,251,010	$ (664,984)	$ 42,586,026	$ 2,258,670	$ 9,274,344	$ 11,533,014	$ 40,992,340	$ (9,939,328)	$ 31,053,012

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

		9/30/2022			12/31/2021			Change		
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
				(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
	Admission Calculation Components SSAP No. 101									
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 6,775,930	$ 6,775,930	$ —	$ 7,089,444	$ 7,089,444	$ —	$ (313,514)	$ (313,514)
(b)	Adjusted Gross Deferred Tax Assets Expected to Be Realized (Excluding the amount of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	45,441,151	19,448,387	64,889,538	45,806,413	21,121,826	66,928,239	(365,262)	(1,673,439)	(2,038,701)
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	45,441,151	19,448,387	64,889,538	45,806,413	21,121,826	66,928,239	(365,262)	(1,673,439)	(2,038,701)
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	298,233,764	XXX	XXX	299,163,760	XXX	XXX	(929,996)
(c)	Adjusted Gross Deferred Tax Assets (Excluding the Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	58,964,358	—	58,964,358	58,170,599	—	58,170,599	793,759	—	793,759
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$104,405,509	$26,224,317	$130,629,826	$103,977,012	$ 28,211,270	$132,188,282	$ 428,497	$ (1,986,953)	$ (1,558,456)

NOTES TO THE FINANCIAL STATEMENTS

		9/30/2022	12/31/2021
a.)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	754%	808%
b.)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 1,990,229,099	$ 1,994,425,064

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

	9/30/2022		12/31/2021		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
Description	Ordinary	Capital	Ordinary	Capital	(Col 1-3) Ordinary	(Col 2-4) Capital
Impact of Tax Planning Strategies						
(a) Determination of Adjusted Gross Deferred Tax Assets and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage.						
(1) Adjusted Gross Deferred Tax Assets Amount From Note 9A1 (c)	$ 104,405,509	$ 26,224,317	$ 103,977,012	$ 28,211,270	$ 428,497	$ (1,986,953)
(2) Percentage of Adjusted Gross Deferred Tax Assets by Tax Character Attributable to the Impact of Tax Planning Strategies	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
(3) Net Admitted Adjusted Gross Deferred Tax Assets Amount from Note 9A1 (e)	$ 104,405,509	$ 26,224,317	$ 103,977,012	$ 28,211,270	$ 428,497	$ (1,986,953)
(4) Percentage of Net Admitted Adjusted Gross Deferred Tax Assets by Tax Character Because of the Impact of Tax Planning Strategies	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes	No X				

B. Not applicable

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

Description	(1) 9/30/2022	(2) 12/31/2021	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 12,442,634	$ (3,242,197)	$ 15,684,831
(b) Foreign	—	—	—
(c) Subtotal	12,442,634	(3,242,197)	15,684,831
(d) Federal income tax on net capital gains	(313,514)	9,400,423	(9,713,937)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other - Stock Option Excess benefit	—	—	—
(g) Federal and foreign income taxes incurred	$ 12,129,120	$ 6,158,226	$ 5,970,894
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	58,359,753	60,281,927	(1,922,174)
(4) Investments	2,389,297	2,389,297	—
(5) Deferred acquisition costs	33,777,417	32,937,639	839,778
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	1,683,755	1,585,063	98,692
(8) Compensation and benefits accrual	1,070,872	1,070,872	—
(9) Pension accrual	—	—	—
(10) Receivables – nonadmitted	4,978,983	3,535,432	1,443,551
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other (including items <5% of total ordinary tax assets)	2,145,432	2,176,782	(31,350)
(99) Subtotal	104,405,509	103,977,012	428,497
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	—	—	—
(d) Admitted ordinary Deferred Tax Assets (2a99 – 2b – 2c)	104,405,509	103,977,012	428,497

NOTES TO THE FINANCIAL STATEMENTS

	Description	(1) 9/30/2022	(2) 12/31/2021	(3) (Col 1-2) Change
(e)	Capital:			
	(1) Investments	26,224,317	28,211,270	(1,986,953)
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items <5% of total capital tax assets)	—	—	—
	(99) Subtotal	26,224,317	28,211,270	(1,986,953)
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital Deferred Tax Assets (2e99 – 2f – 2g)	26,224,317	28,211,270	(1,986,953)
(i)	Admitted Deferred Tax Assets (2d + 2h)	$ 130,629,826	$ 132,188,282	$ (1,558,456)
3.	Deferred Tax Liabilities:			
(a)	Ordinary			
	(1) Investments	$ 36,458,909	$ 70,638,818	$ (34,179,909)
	(2) Fixed asset	—	—	—
	(3) Deferred and uncollected premium	—	—	—
	(4) Policyholder reserves	24,693,287	31,077,221	(6,383,934)
	(5) Other (including items <5% of total ordinary tax liabilities)	2,303	2,303	—
	(99) Subtotal	61,154,499	101,718,342	(40,563,843)
(b)	Capital:			
	(1) Investments	26,889,301	18,936,926	7,952,375
	(2) Real estate	—	—	—
	(3) Other (including items <5% of total capital tax liabilities)	—	—	—
	(99) Subtotal	26,889,301	18,936,926	7,952,375
(c)	Deferred Tax Liabilities (3a99+3b99)	$ 88,043,800	$ 120,655,268	$ (32,611,468)
4.	Net Deferred Tax Assets/Deferred Tax Liabilities (2i-3c)	$ 42,586,026	$ 11,533,014	$ 31,053,012

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

		(1) 9/30/2022	(2) 12/31/2021	(3) (Col 1-2) Change
(a)	Total Deferred Tax Assets	$ 130,629,826	$ 132,188,282	$ (1,558,456)
(b)	Total Deferred Tax Liabilities	88,043,800	120,655,268	$ (32,611,468)
(c)	Net Deferred Tax Asset	$ 42,586,026	$ 11,533,014	$ 31,053,012
(d)	Statutory valuation allowance	—	—	—
(e)	Net Deferred Tax Assets / Deferred Tax Liabilities	$ 42,586,026	$ 11,533,014	$ 31,053,012
(f)	Tax effect of unrealized (gains)/losses			(6,921,772)
(g)	Prior Period Adjustment			—
(h)	Change in net deferred income tax			$ 24,131,240

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

	Description	Amount	Tax Effect @ 21%	Effective Tax Rate
(a)	Net Income before Taxes	$ 169,315,337	$ 35,556,221	21.0 %
(b)	Investment Related	(8,902,022)	(1,869,425)	(1.1)%
(c)	Insurance Reserve Related	1	—	— %
(d)	Ceding Commission	—	—	0.0 %
(e)	Tax Credits	—	—	0.0 %
(f)	Differences in Non Consolidated, Wholly Owned Subsidiaries	(210,376,699)	(44,179,107)	(26.1)%
(g)	Change in Non-Admitted Assets	(7,199,312)	(1,511,856)	(0.9)%
(h)	Other Tax Adjustments	9,751	2,048	0.0 %
(i)	Prior year (over) under accrual	—	—	—
(j)	Miscellaneous	—	—	0.0 %
(k)	Total statutory income taxes		$ (12,002,119)	(7.1)%
(l)	Federal and foreign income taxes incurred		12,129,120	7.2 %
(m)	Change in net deferred income taxes		(24,131,240)	(14.3)%
(n)	Total statutory income taxes		$ (12,002,120)	(7.1)%

NOTES TO THE FINANCIAL STATEMENTS

E.

1. As of September 30, 2022, the Company had no net operating loss carry forwards.
2. As of September 30, 2022, the Company had no capital loss carry forwards.
3. As of September 30, 2022, the Company had no foreign tax credit carry forwards.
4. As of September 30, 2022, the Company had no general business credit carry forwards.
5. As of September 30, 2022, the Company had capital income tax expense incurred in the preceding years that will be available for recoupment in the event of future capital losses.

Year	Capital	
2022	$	—
2021	$	6,775,930
2020	$	—

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

F.

1. The Company is part of an affiliated group of companies that will file a consolidated federal income tax return for 2022. The following companies are included in the consolidated return filing:
   - Group 1001, Inc.
   - Group 1001 Insurance Holdings, LLC
   - Group One Thousand One Services, Inc.
   - Delaware Life (Bermuda) Holdings, Inc.
   - Delaware Life Insurance Company
   - Delaware Life Insurance Company of New York
   - DL Reinsurance Company
   - Clarendon Insurance Agency, Inc.
   - Clear Spring Health Insurance Company
   - Delaware Life Reinsurance (U.S.) Corp.
   - Clear Spring Health (CO), Inc.
   - Clear Spring Health (GA), Inc.
   - Clear Spring Health (SC), Inc.
   - Clear Spring Health Community Care, Inc.
   - Clear Spring Health (VA), Inc.
   - Clear Spring Health of Illinois, Inc.
   - Clear Spring Health Holdings, LLC
   - Clear Spring Health Management Services, LLC
   - Lackawanna Casualty Company
   - Lackawanna American Insurance Company
   - Lackawanna National Insurance Company
   - Clear Spring PC Acquisition Corp.
   - Clear Spring Property and Casualty Company
2. A written tax allocation agreement has been approved by the state of domicile of each participating insurance company. Allocation is based upon separate return calculations with current credit (benefit) given for losses and tax attributes that are utilized by the consolidated group.

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

H. Repatriation Transition Tax ("RTT")

Not applicable

I. Alternative Minimum Tax ("AMT") Credit

Not applicable

NOTES TO THE FINANCIAL STATEMENTS

Note 10: Information Concerning Parent, Subsidiaries and Affiliates

A. & B.

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

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

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

In Q1 2022, the Company repaid a $93.0 million loan outstanding as of December 31, 2021 under a reciprocal demand loan agreement (the "bilateral loan agreement") with its subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). DLIH 2016-1 drew funds under the bilateral loan agreement on various dates during the period ended September 30, 2022. As of September 30, 2022, $91.0 million was outstanding and due to the Company.

C.- E. No significant change

F. Guarantees or undertakings for the benefit of an affiliate

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

G. All issued and outstanding shares of the Company are held by the Parent, which is a holding company incorporated in the State of Delaware. The Company had significant transactions with affiliates. Management believes intercompany revenues and expenses have been calculated on a reasonable basis; however, these amounts may not necessarily be indicative of costs that would be incurred if the Company operated on a stand-alone basis and these transactions were with unrelated parties.

H. The Company does not own shares of an upstream intermediate entity or ultimate parent, directly or indirectly, via a downstream subsidiary, controlled, or affiliated entity.

I.- K. Not applicable

L.-O. No significant change

Note 11: Debt

A. All Other Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $1.1 billion as of September 30, 2022. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

The FHLB issued a letter of credit ("LOC") to the Company on behalf of an unrelated party on December 1, 2021 with a maximum credit amount of $1.0 million. The LOC expired on June 30, 2022. No amounts were drawn on the LOC during 2022.

(2) FHLB Capital Stock

a. Aggregate Totals

NOTES TO THE FINANCIAL STATEMENTS

		1 Total 2+3	2 General Account	3 Separate Accounts
1	Current Year			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	5,000,000	5,000,000	—
(c)	Activity Stock	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	$ 1,132,450,511	XXX	XXX
2	Prior Year-end			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	5,000,000	5,000,000	—
(c)	Activity Stock	45,086,000	45,086,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 50,086,000	$ 50,086,000	—
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,119,580,442	XXX	XXX

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

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	5,000,000	5,000,000	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Line 2 + 3)	$ 1,331,471,405	$ 1,458,702,328	$ 1,113,000,000
2. Current Year General Account Total Collateral Pledged	1,331,471,405	1,458,702,328	1,113,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,288,679,610	1,251,918,087	1,113,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 1,349,853,698	$ 1,458,702,328	$ 1,113,000,000
2. Current Year General Account Maximum Collateral Pledged	1,349,853,698	1,458,702,328	1,113,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,288,679,610	1,251,918,087	1,113,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

NOTES TO THE FINANCIAL STATEMENTS

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

b. Maximum Amount during Reporting Period (Current Year)

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

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

c. FHLB – Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements? (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 Defined Benefit Plan

Not applicable

E. Defined Contribution Plans

No significant change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable.

H. Postemployment Benefits and Compensated Absences

The Company accrues postemployment benefits and compensated absences in accordance with SSAP No. 11, “Postemployment Benefits and Compensated Absences.”

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not applicable

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

A.- M. No significant change for the period other than the $100.0 million dividend described in Note 10.

Note 14: Liabilities, Contingencies and Assessments

A.-F. No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 15: Leases

No significant change

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

No significant change

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

A. Transfers of Receivables reported as Sales

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

B. Transfer and Servicing of Financial Assets

(1) No significant change

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

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

(5-7) No significant change

C. Wash Sales

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

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

No significant change

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

Not applicable

Note 20: Fair Value Measurement

A. Assets Measured at Fair Value

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

NOTES TO THE FINANCIAL STATEMENTS

(1) The Company's assets and liabilities by classification measured at fair value/net asset value as of September 30, 2022 were as follows:

	Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a.	Assets at fair value					
	Preferred stock - Unaffiliated (a)					
	Industrial and Miscellaneous	$ —	$ 34,038,351	$ —	$ —	$ 34,038,351
	Parent, Subsidiaries and Affiliates	—	—	255,000,000	—	255,000,000
	Common stock - Unaffiliated (a)					
	Industrial and miscellaneous	12,856,162	75,086,001	33,313,926	—	121,256,089
	Parent, Subsidiaries and Affiliates	—				
	Bonds - Unaffiliated (b)					
	Hybrid securities	—	2,385,500	—	—	2,385,500
	Industrial and miscellaneous	—	1,164,135	282,016	—	1,446,151
	Other Invested Assets	—	—	—	—	—
	Industrial and miscellaneous	—	68,159,343	3,110,188	182,907,455	254,176,986
	Parent, Subsidiaries and Affiliates	—	—	—		—
	Derivative Assets (d)					
	Interest Rate contracts	587,957,561	1,982,490	—	—	589,940,051
	Equity contracts	15,017,793	—	—	—	15,017,793
	FX contracts	—	—	3,114,430	—	3,114,430
	Separate Accounts assets (c)	10,797,347,591	4,933,484,282	280,884,028	118,958,150	16,130,674,051
	Total assets at fair value	$11,413,179,107	$5,116,300,102	$ 575,704,588	$ 301,865,605	$17,407,049,402
b.	Liabilities at fair value					
	Derivative Liabilities (d)					
	Interest Rate contracts	$ (338,965,210)	$ (109,288,131)	$ —	$ —	$ (448,253,341)
	Equity Contracts	(1,075,545)	—	—	—	(1,075,545)
	FX contracts	—	—	(393,796)	—	(393,796)
	Total liabilities at fair value	$ (340,040,755)	$ (109,288,131)	$ (393,796)	$ —	$ (449,722,682)

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

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

(c) Separate account invested assets are typically carried at fair value. In instances where market risk is guaranteed by the Company, the bonds and preferred stocks are carried at amortized cost based on the respective NAIC rating. Separate account assets exclude $1,754.5 million of investment income and receivables due at September 30, 2022. Separate account liabilities include derivative liabilities carried at fair value.

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

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

NOTES TO THE FINANCIAL STATEMENTS

(2) The following table is a reconciliation of the beginning and ending balances for assets and liabilities which were categorized as Level 3 for the 12 months period ended September 30, 2022.

		Balance as of 7/01/2022	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 9/30/2022
a.	Assets:										
	Preferred stock - Parent, Subsidiaries and Affiliates	$255,000,000	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 255,000,000
	Common stock - Unaffiliated	53,233,000	—	—	—	29,127	—	—	(19,948,201)	—	33,313,926
	Bonds - Unaffiliated:										
	Asset-backed securities	999,186	282,016	(999,186)	—	—	—	—	—	—	282,016
	Other Invested Assets	70,201,058	—	(67,000,000)	321,186	42,337	—	—	(454,393)	—	3,110,188
	Derivative Assets	1,621,571	—	—	4,991,046	1,492,859	—	—	—	(4,991,046)	3,114,430
	Separate Accounts assets	271,376,401	756,571	(3,340,839)	(14,184)	(7,294,538)	44,690,610	—	—	(25,289,993)	280,884,028
	Total Assets	$652,431,216	$ 1,038,587	$(71,340,025)	$ 5,298,048	$ (5,730,215)	$44,690,610	$ —	$ (20,402,594)	$(30,281,039)	$ 575,704,588
b.	FX Contracts	(19,189)	$ —	$ —	$ (545,300)	$ (374,607)	$ —	$ —	$ —	$ 545,300	(393,796)
	Total Liabilities	$ (19,189)	$ —	$ —	$ (545,300)	$ (374,607)	$ —	$ —	$ —	$ 545,300	$ (393,796)

(3) See Note 20A(1) for a description of the Company's policy related to transfers between levels. Any transfers between Levels 2 and 3 for the period ended September 30, 2022 for securities carried at fair value are as shown in the table above.

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

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

Level 1

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

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

Level 2

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

Level 2 inputs include the following:

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

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

Level 3

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

NOTES TO THE FINANCIAL STATEMENTS

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

	Valuation Techniques	Significant Unobservable Inputs	Fair Value	Range	Weighted Average
Assets:					
Bonds - Unaffiliated					
Asset-backed Securities	Matrix Pricing	Spreads	$ 282,016	60	60
Common Stocks	Matrix Pricing	Spreads	33,313,926	0-5000	235
Preferred Stocks	Matrix Pricing	Spreads	255,000,000	1	1
Other invested assets	Matrix Pricing	Spreads	3,110,188	0-100	—
Separate Account assets	Matrix Pricing	Spreads	10,233,911	82-110	77
	Market Pricing	Spreads	2,530,940	60-100	16
	Matrix Pricing	Spreads	262,770,259	1-100	92
	Market Pricing	Quoted Prices	5,348,918	93-100	97
Total Assets			$ 572,590,158		

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

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

B. Presentation of Fair Value Information

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

C. Aggregate Fair Value of all Financial Instruments

The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of September 30, 2022:

All Financial Instruments:

in whole dollars

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV
Cash, cash equivalents and short-term investments	$ 2,568,994,146	$ 2,568,994,146	$ 1,558,863,104	$1,010,131,042	$ —	$ —
Bonds	12,605,300,180	14,298,734,539	1,479,247	12,289,161,366	314,659,567	—
Preferred stocks	1,085,999,975	1,114,008,649	—	830,999,975	255,000,000	—
Common stocks-unaffiliated	121,256,089	121,256,089	12,856,162	75,086,001	33,313,926	—
Mortgages	1,299,875,731	1,358,747,452	—	1,299,875,731	—	—
Derivatives – options and swaptions	1,209,997	1,209,997	—	1,209,997	—	—
Derivatives – swaps and forwards	602,519,066	600,169,766	598,632,143	772,493	3,114,430	—
Derivatives- futures	15,309,669	15,309,669	15,309,669	—	—	—
Contract loans	327,020,303	358,530,374	—	—	327,020,303	—
Other invested assets	948,888,882	968,479,106	—	741,126,606	8,113,642	199,648,634
Separate Account assets	16,322,343,701	16,381,831,815	10,770,105,992	5,145,695,641	287,583,918	118,958,150
Contract holder deposit funds and other policyholder liabilities	$ (1,521,004,473)	$ (1,563,734,862)	$ —	$ —	$ (1,521,004,473)	$ —
Derivatives – swaps and forwards	(443,006,794)	(445,988,977)	(329,757,647)	(112,855,351)	(393,796)	—
Derivatives- Futures	(10,283,108)	(10,283,108)	(10,283,108)	—	—	—
Separate Account liabilities	(316,728,646)	(316,728,646)	—	—	(316,728,646)	—

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

D. Not Practical to Estimate Fair Value

Not applicable

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $119.0 million at September 30, 2022 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter market. As of September 30, 2022, there were no unfunded commitments. The investments have liquidity restrictions consisting of notice periods (typically 60 days), redemption schedules (typically quarterly), and hold backs (typically 3% of the investment is held back until the next annual audit is completed). The redemption period may be extended if there is a delay in liquidating underlying holdings within an investment. The investments are within the policyholders' separate accounts so any fluctuation in NAV will result in a corresponding change in the policyholder reserve liability and therefore will have no impact on income.

Other invested assets includes assets with a fair value of $199.6 million in limited partnership investments which are valued using equity values which are a proxy for fair value. As of September 30, 2022, there were $254.0 million of unfunded commitments for limited partnership investments. The investments have liquidity restrictions consisting of either general partner approval or no ability for early redemption.

Note 21: Other Items

A.-B. No significant change

C. Other Disclosures: The Inflation Reduction Act ("IRA") was enacted on August 16, 2022 and included a new corporate alternative minimum tax ("CAMT"). The IRA and CAMT are effective for tax years beginning after 2022. The Company has not determined as of September 30, 2022 if it will be subject to the CAMT in 2023. The Company's third quarter 2022 financial statements do not include the estimated impact of the CAMT because a reasonable estimate cannot be made.

NOTES TO THE FINANCIAL STATEMENTS

D.- E. Not applicable

F. Subprime-Mortgage-Related Risk Exposure

No significant change

G.- I. Not applicable

Note 22: Events Subsequent

The Company has evaluated events and transactions that occurred from October 1, 2022 to November 11, 2022. The Company is not aware of any Type I or Type II events or transactions that occurred subsequent to September 30, 2022 having a material effect on the financial statements.

Note 23: Reinsurance

No significant change

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

A.-D. No significant change

E. Not applicable

Note 25: Change in Incurred Losses and Loss Adjustment Expenses

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

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

9/30/2022	Current Year incurred Claims	Prior Year Incurred Claims	Total
Beginning of year claim reserve	—	401,255	$ 401,255
Paid claims - net of health care receivable	593,139	1,019,054	1,612,193
End of period claim reserve	203,481	32,618	236,099
Incurred claims excluding the change in health care receivable	796,620	650,417	1,447,037
Beginning of period health care receivable	—	14,515	14,515
End of period health care receivable	118,404	1,404	119,808
Total incurred claims	$ 678,216	$ 663,528	$ 1,341,744

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

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

	9/30/2022	12/31/2021
Total claims adjustments expenses	$ 58,141	$ 39,128
Less current year unpaid claims adjustment expenses	601	893
Add prior year unpaid claims adjustment expenses	893	6,274
Total claims adjustment expenses paid	$ 58,433	$ 44,509

Note 26: Intercompany Pooling Arrangements

Not applicable

Note 27: Structured Settlements

Not applicable

Note 28: Health Care Receivables

No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 29: Participating Policies

Not applicable

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 Liabilities by Withdrawal Characteristics

No significant change

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

No significant change.

Note 34: Premiums and Annuity Considerations Deferred and Uncollected

Not applicable

Note 35: Separate Accounts

No significant change

Note 36: Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Refer to Schedule Y Part 1

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

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

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

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

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

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

If yes, attach an explanation.

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

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

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

6.4 By what department or departments?
Delaware Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] NA [X]

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Clarendon Insurance Agency, Inc	Waltham, MA				YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Delaware Life Code of Conduct was rebranded and replaced by the Group 1001 Code of Conduct, which includes new provisions on public statements and social media as well as other wording changes, updates and enhancements.

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

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

FINANCIAL

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

GENERAL INTERROGATORIES

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Assets are posted as collateral as required by contract. Certain assets are held in various states as state deposits, as required by those states.

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

13. Amount of real estate and mortgages held in short-term investments: $ 163,877,483

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	$ 433,021,000	$ 395,021,000
14.22 Preferred Stock	$ 255,000,000	$ 255,000,000
14.23 Common Stock	$ 453,553,260	$ 371,082,365
14.24 Short-Term Investments	$ 375,000,000	$ 638,520,000
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 607,359,281	$ 362,666,050
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,123,933,541	$ 2,022,289,415
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] NA [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
16.3 Total payable for securities lending reported on the liability page $

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

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

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sun Life Institutional Investments (U.S.), LLC	U
Guggenheim Partners Investment Management, LLC	U
Milliman Financial Risk Management, LLC	U
Andrew Kenney, Chief Investment Officer	I
Insight North America, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109684	Sun Life Institutional Investments (U.S.), LLC	5493001YLOM8HWNPEN55	SEC	NO
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Not registered	NO
145995	Insight North America, LLC	213800YYX7MQCCEN9439	SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]
18.2 If no, list exceptions:

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 182,193,081
	1.13 Commercial Mortgages	$ 1,173,201,443
	1.14 Total Mortgages in Good Standing	$ 1,355,394,524
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	$ 892,928
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 892,928
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)	$ 1,356,287,452
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] NA [X]
5.2	If no, explain: N/A	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
	$
	$
	$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

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

NONE

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	1 Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts
1. Alabama AL	L	35,258	27,012,286			27,047,544	
2. Alaska AK	L	1,866	2,646,114			2,647,980	
3. Arizona AZ	L	105,713	27,060,084			27,165,797	
4. Arkansas AR	L	90	16,380,372			16,380,462	
5. California CA	L	2,324,319	190,099,826			192,424,145	
6. Colorado CO	L	121,700	20,503,890	538,495		21,164,085	
7. Connecticut CT	L	1,414,752	54,145,841			55,560,593	
8. Delaware DE	L	46,839	9,576,020			9,622,859	183,000,000
9. District of Columbia DC	L	2,191	780,416			782,607	
10. Florida FL	L	336,394	214,009,809			214,346,203	
11. Georgia GA	L	168,590	47,312,826			47,481,416	
12. Hawaii HI	L	321,399	16,861,367			17,182,766	
13. Idaho ID	L	31,587	13,454,557			13,486,144	
14. Illinois IL	L	825,802	42,697,569			43,523,371	
15. Indiana IN	L	181,568	32,462,733			32,644,301	
16. Iowa IA	L	40,937	23,276,049			23,316,986	
17. Kansas KS	L	10,174	33,858,643			33,868,817	
18. Kentucky KY	L	24,497	14,798,794			14,823,291	
19. Louisiana LA	L	59,482	38,284,303			38,343,785	
20. Maine ME	L	14,118	7,845,567			7,859,685	
21. Maryland MD	L	272,469	41,186,573			41,459,042	
22. Massachusetts MA	L	224,878	61,151,148			61,376,026	
23. Michigan MI	L	909,458	95,477,853			96,387,311	
24. Minnesota MN	L	2,417,918	27,983,701			30,401,619	
25. Mississippi MS	L	3,581	10,802,260			10,805,841	
26. Missouri MO	L	83,160	56,590,527			56,673,687	
27. Montana MT	L	6,665	4,340,545			4,347,210	
28. Nebraska NE	L	29,512	12,128,539			12,158,051	
29. Nevada NV	L	66,408	13,043,078			13,109,486	
30. New Hampshire NH	L	20,225	25,876,882			25,897,107	
31. New Jersey NJ	L	199,468	92,843,753			93,043,221	
32. New Mexico NM	L	25,113	9,647,974			9,673,087	
33. New York NY	N	11,253	2,124,685			2,135,938	
34. North Carolina NC	L	330,554	173,830,819	87,446		174,248,819	
35. North Dakota ND	L	6,371	3,745,444			3,751,815	
36. Ohio OH	L	196,042	95,921,652			96,117,694	
37. Oklahoma OK	L	4,799	4,367,201			4,372,000	
38. Oregon OR	L	51,502	39,474,393			39,525,895	
39. Pennsylvania PA	L	343,679	139,984,039			140,327,718	
40. Rhode Island RI	L	7,499	9,339,789			9,347,288	
41. South Carolina SC	L	56,612	116,086,586			116,143,198	
42. South Dakota SD	L	5,162	6,612,557			6,617,719	
43. Tennessee TN	L	225,628	99,975,625			100,201,253	
44. Texas TX	L	1,320,754	100,903,314			102,224,068	
45. Utah UT	L	218,830	24,686,903			24,905,733	
46. Vermont VT	L	185	4,142,446			4,142,631	
47. Virginia VA	L	677,507	69,149,773	174,687		70,001,967	
48. Washington WA	L	2,712,542	36,193,712			38,906,254	
49. West Virginia WV	L	851	10,744,707			10,745,558	
50. Wisconsin WI	L	263,072	27,721,672			27,984,744	
51. Wyoming WY	L	1,908	2,476,835			2,478,743	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	64,166	72,607			136,773	
55. US Virgin Islands VI	L						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	1,147	348,142			349,289	
59. Subtotal	XXX	16,826,194	2,252,042,800	800,628		2,269,669,622	183,000,000
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	16,826,194	2,252,042,800	800,628		2,269,669,622	183,000,000
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	16,826,194	2,252,042,800	800,628		2,269,669,622	183,000,000
98. Less Reinsurance Ceded	XXX	61,659,782	297,357,827	2,881		359,020,490	
99. Totals (All Business) less Reinsurance Ceded	XXX	(44,833,588)	1,954,684,973	797,747		1,910,649,132	183,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,147	348,142			349,289	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	1,147	348,142			349,289	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX						

(a) Active Status Counts:

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

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

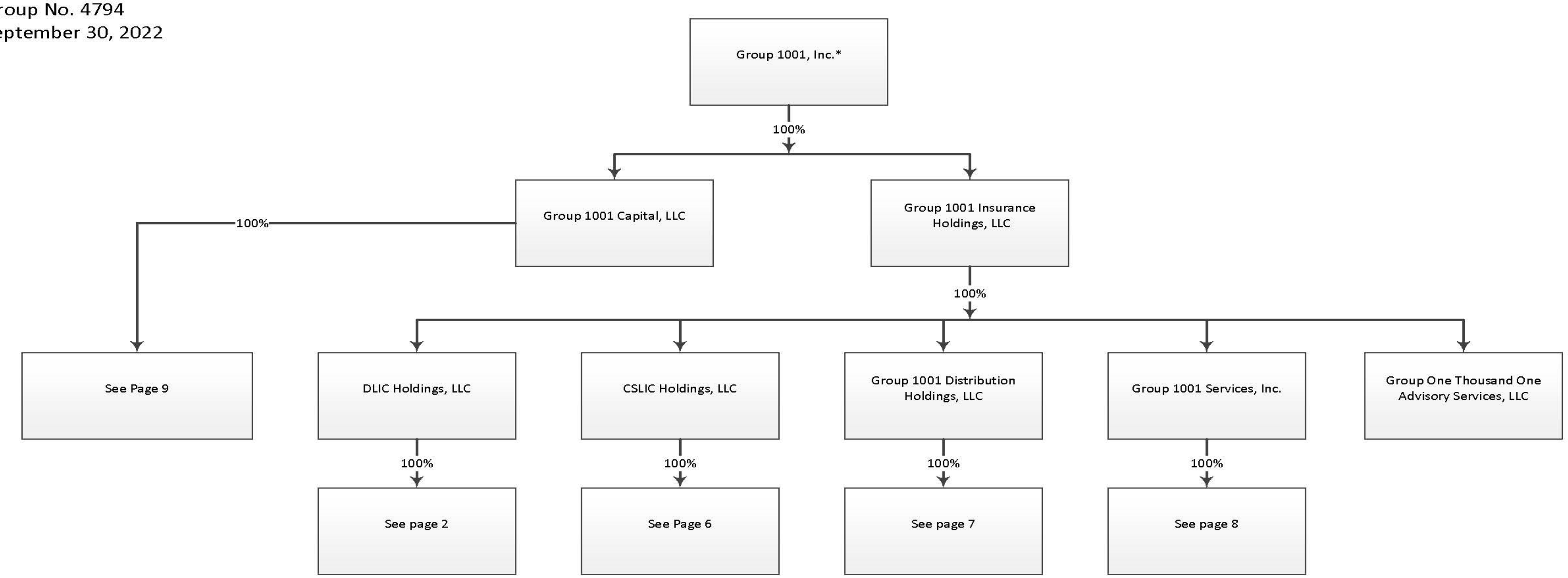
N – None of the above – Not allowed to write business in the state 5

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

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

PART 1 - ORGANIZATIONAL CHART

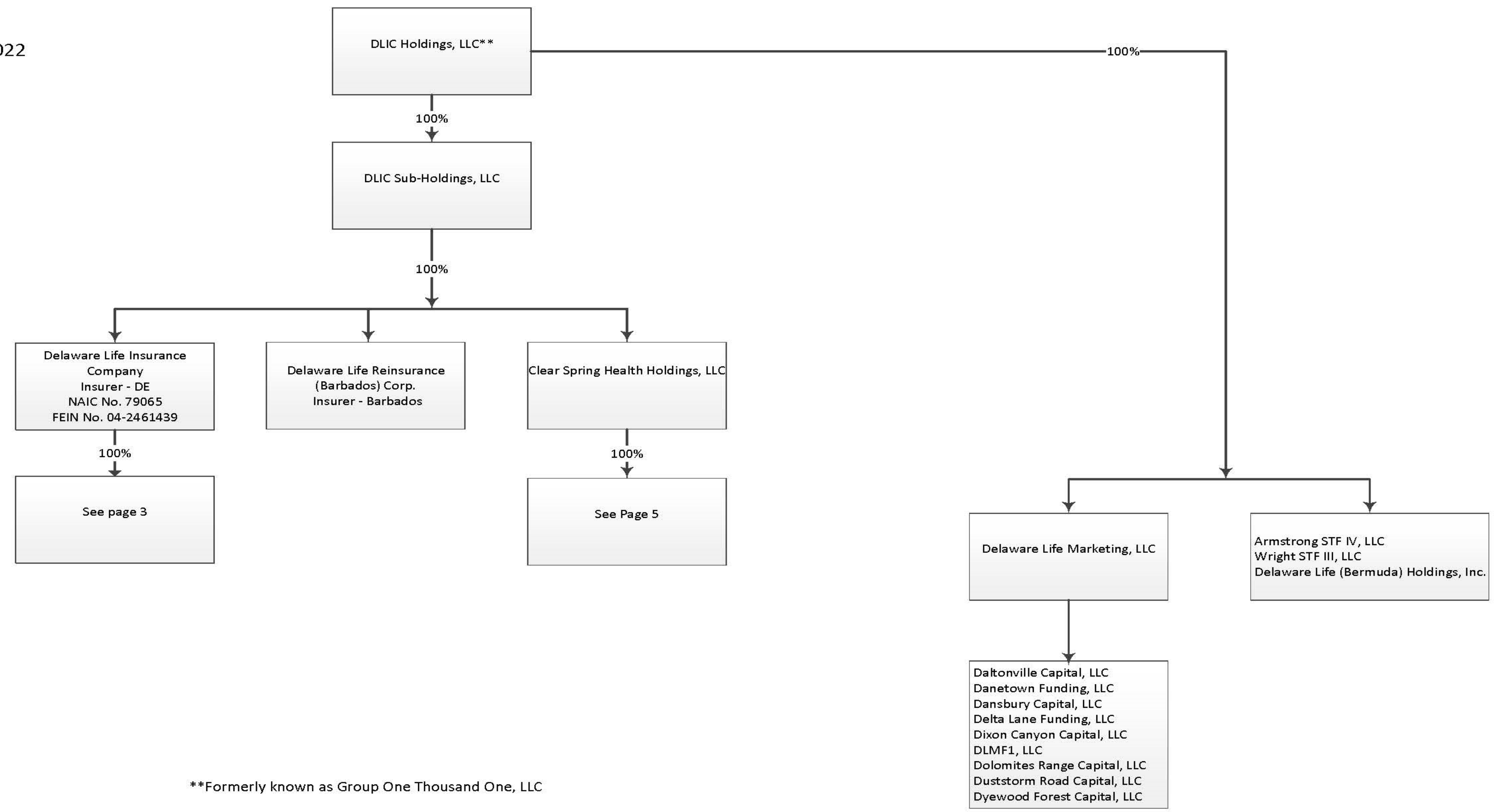
Group 1001
Group No. 4794
September 30, 2022



*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: Delaware Life Holdings Parent, LLC ("DLHP"), Delaware Life Holdings Parent II, LLC ("DLHPII"), DLHPII Equity Participation Company, LLC ("DEPC"), and DLICM, LLC ("DLICM"). Mr. Walter holds 100% of the voting membership interests in DLICM and in DEPC. DLICM and DEPC together hold 100% of the voting membership interests in DLHPII. In turn, DLHPII holds 100% of the voting membership interests in DLHP, DLHP holds 91.89% of the voting membership interests in G1001. Mr. Walter also holds 100% of all interests in R.V.I. Manager, LLC (see page 10).

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

Group 1001
Group No. 4794
September 30, 2022

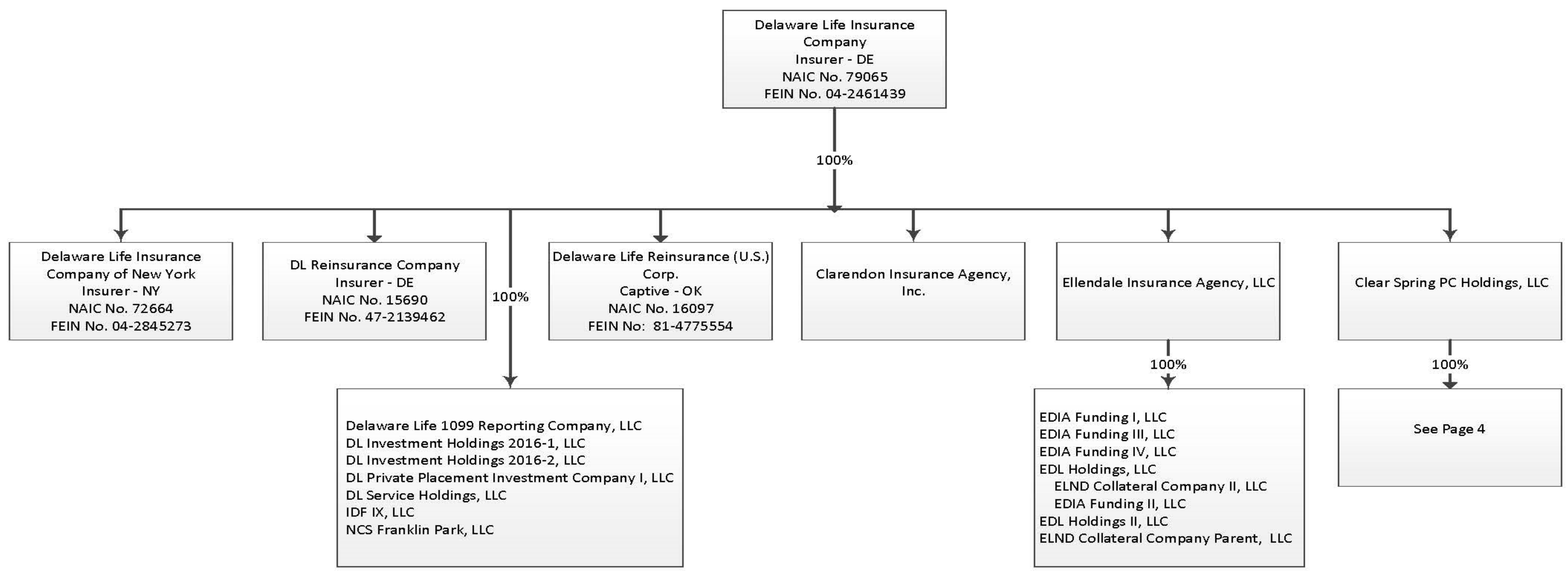


**Formerly known as Group One Thousand One, LLC

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

PART 1 - ORGANIZATIONAL CHART

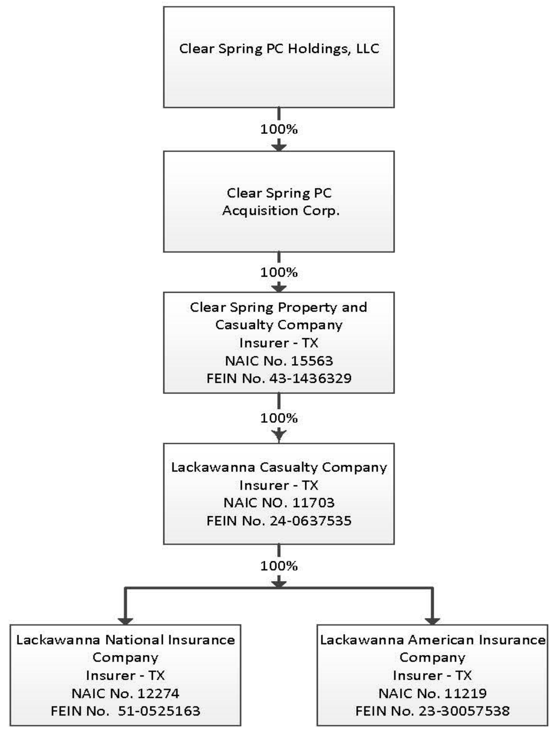
Group 1001
Group No. 4794
September 30, 2022



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

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
September 30, 2022



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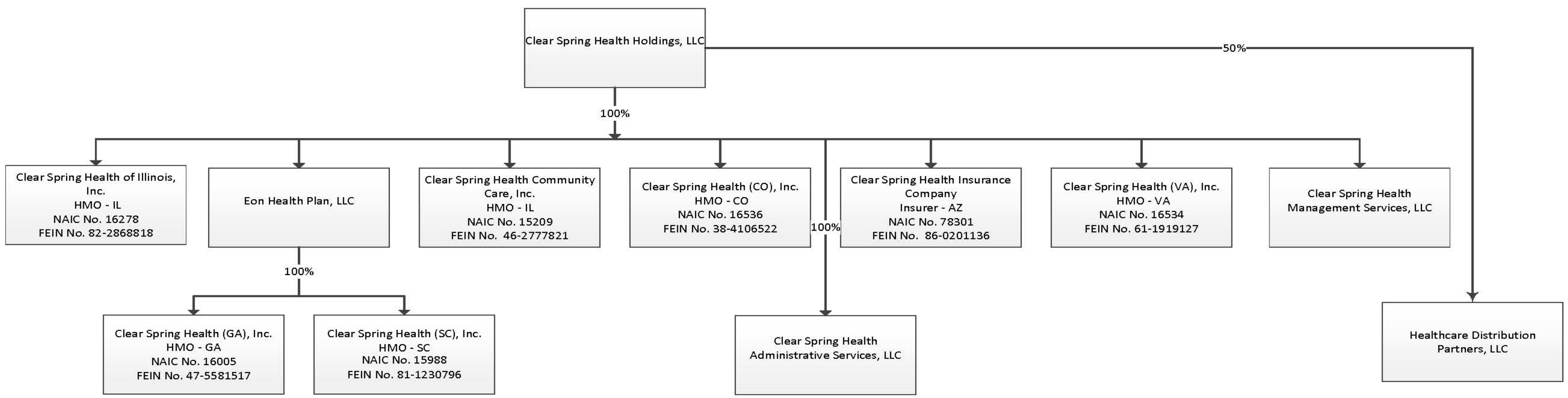
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

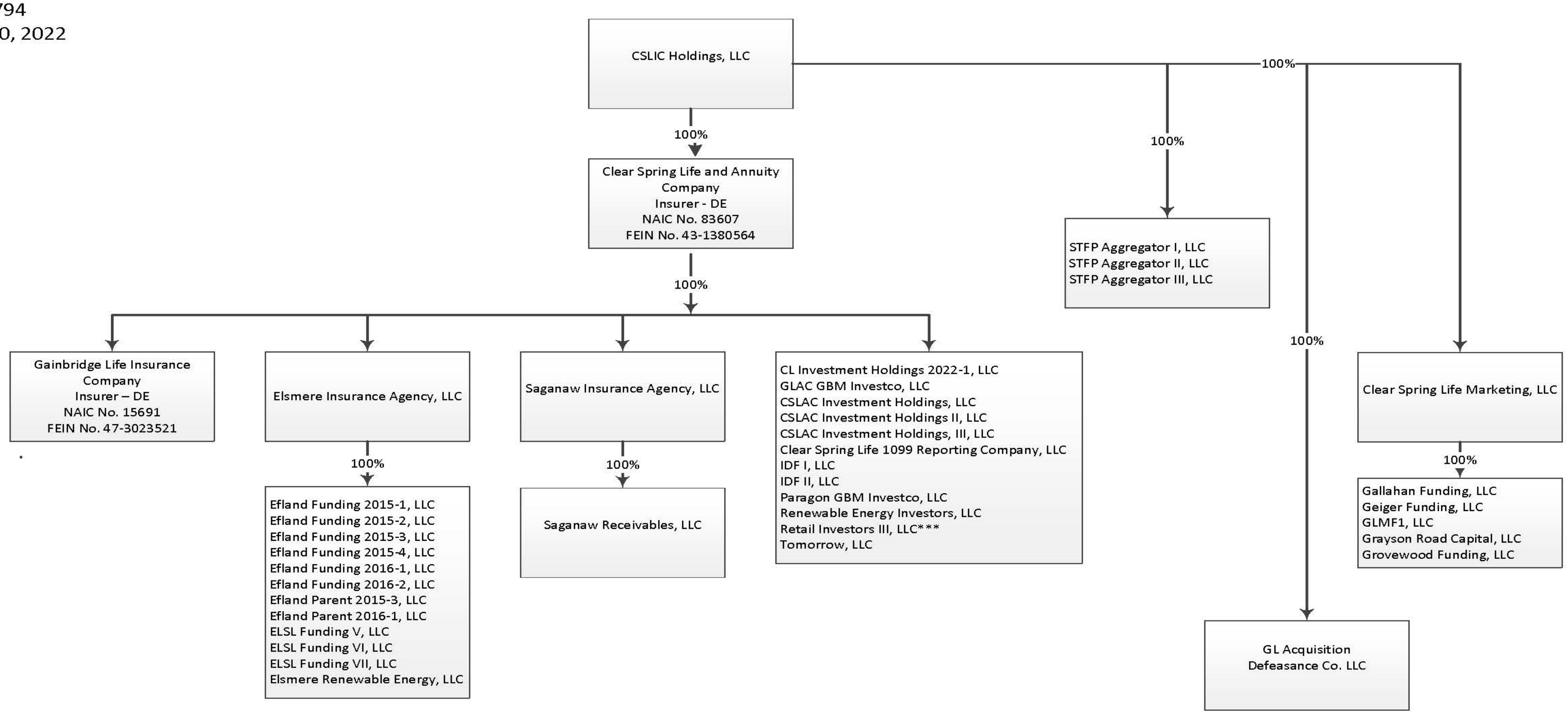
Group 1001
Group No. 4794
September 30, 2022



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

PART 1 - ORGANIZATIONAL CHART

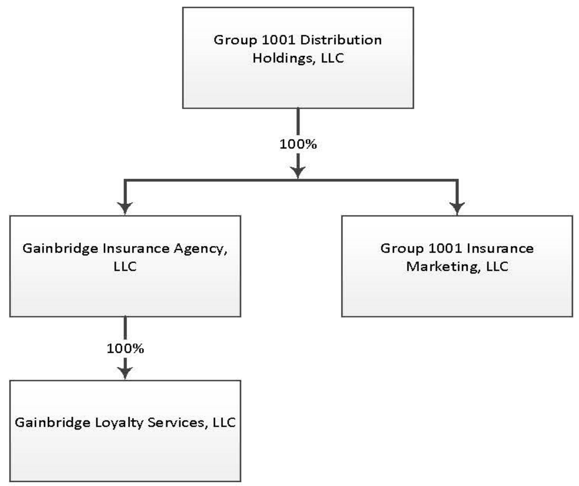
Group 1001
Group No. 4794
September 30, 2022



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

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

Group 1001
Group No. 4794
September 30, 2022

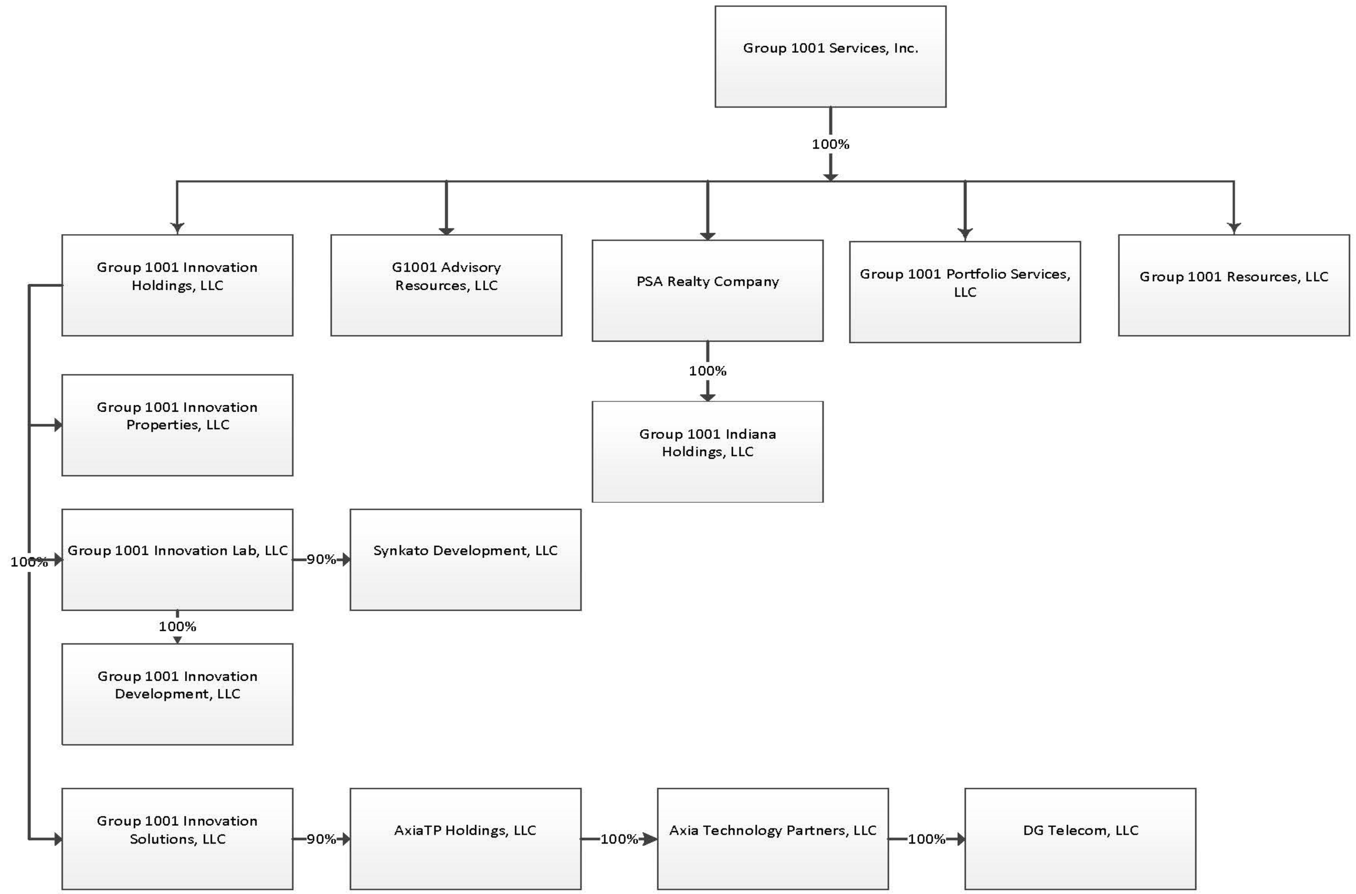


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

12.7

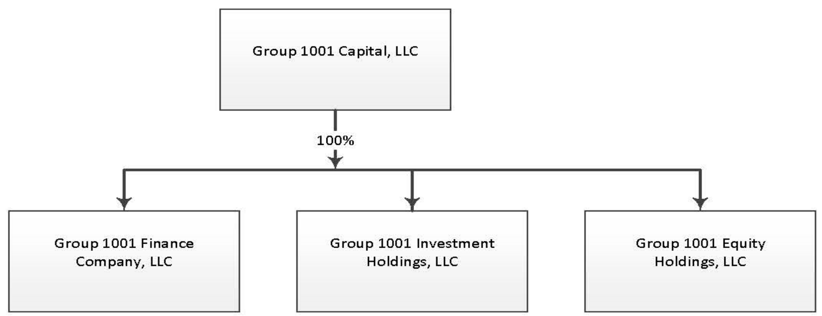
Group 1001
Group No. 4794
September 30, 2022



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

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
September 30, 2022



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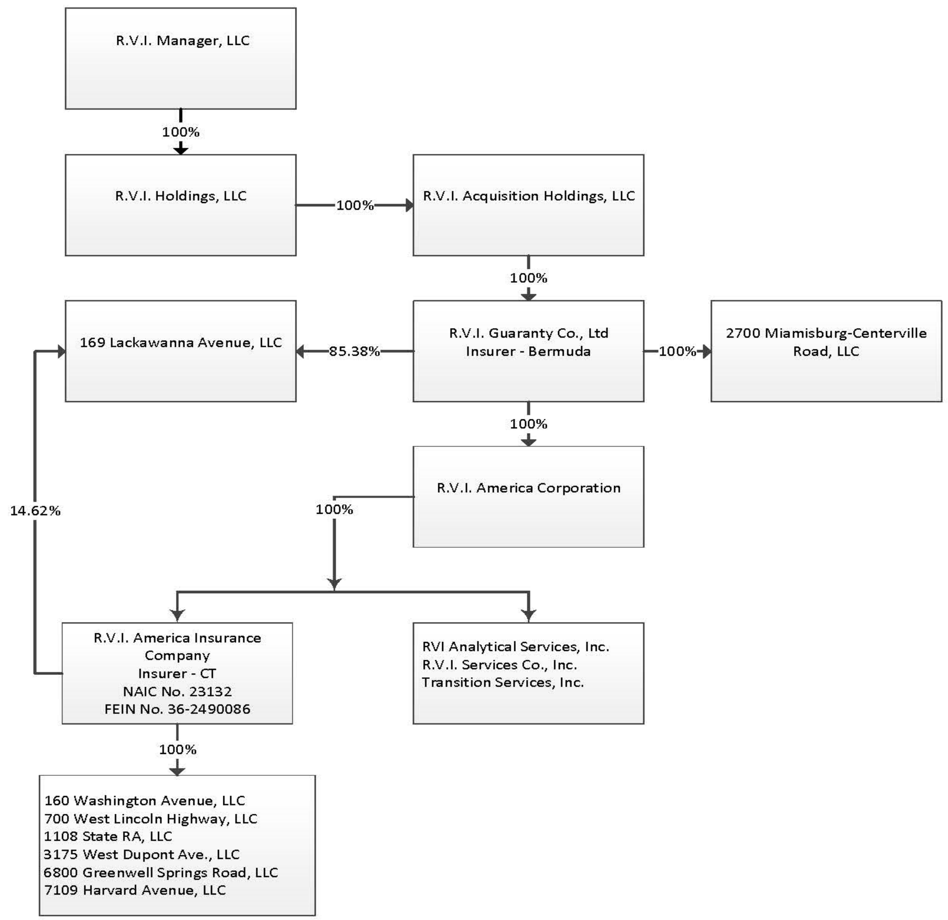
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
September 30, 2022



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

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

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04794	Group 1001	00000					Synkato Development, LLC	IN	NIA	Group 1001 Innovation Lab, LLC	Ownership	90.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Development, LLC	DE	NIA	Group 1001 Innovation Lab, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Solutions, LLC	DE	NIA	Group 1001 Innovation Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 Innovation Solutions, LLC	Ownership	90.0	Mark R. Walter	NO	
04794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DG Telecom, LLC	IN	NIA	Axia Technology Partners, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLIC Holdings, LLC	DE	UIP	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Armstrong STF IV, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Wright STF III, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delaware Life Marketing, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Daltonville Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Danetown Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dansbury Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delta Lane Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dixon Canyon Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLMF1, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dolomites Range Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Duststorm Road Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dyewood Forest Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	98-0608562				Delaware Life Reinsurance (Barbados) Corp.	BRB	IA	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	72664	04-2845273				Delaware Life Insurance Company of New York	NY	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16097	81-4775554				Delaware Life Reinsurance (U.S.) Corp.	OK	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	YES	
04794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding I, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding IV, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELND Collateral Company Parent, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	TX	DS	Clear Spring PC Acquisition Corp.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	11703	24-0637535				Lackawanna Casualty Company	TX	DS	Clear Spring Property and Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	11219	23-3005758				Lackawanna American Insurance Company	TX	DS	Lackawanna Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	12274	51-0525163				Lackawanna National Insurance Company	TX	DS	Lackawanna Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	50.0	Mark R. Walter	NO	
04794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GL Acquisition Defeasance Co, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gallahan Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Geiger Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLMF1, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Receivables, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding, VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Tomorrow, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JLSB For Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Manager LLC	DE	NIA	Mark R. Walter	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Delaware Life Holdings Parent, LLC	Other		Mark R. Walter	NO	6
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquistion Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					2700 Miamisburg-Centerville Road, LLC	OH	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	06-1418940				R.V.I. America Corporation	DE	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	93-1022306				R.V.I. Services Co., Inc.	CT	NIA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	06-1448465				Transtion Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-3823384				RVI Analytical Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	85.4	Mark R. Walter	NO	
04794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. America Insurance Company	Ownership	14.6	Mark R. Walter	NO	
04794	Group 1001	00000					1108 State RA, LLC	NY	NIA	R.V.I. America Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					6800 Greenwell Springs Road, LLC	DE	NIA	R.V.I. America Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					3175 West Dupont Ave., LLC	WV	NIA	R.V.I. America Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					7109 Harvard Avenue, LLC	OH	NIA	R.V.I. America Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					700 West Lincoln Highway, LLC	IL	NIA	R.V.I. America Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					160 Washington Avenue, LLC	NJ	NIA	R.V.I. America Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	23132	36-2490086				R.V.I. America Insurance Company	CT	IA	R.V.I. America Corporation	Ownership	100.0	Mark R. Walter	NO	

Asterisk	Explanation
1	Non-Voting, Economic Interest 79.27%

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

Asterisk	Explanation
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.	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:

Bar Code:

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

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

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	6,263,048	6,263,048		
2505. Amounts due from agents	105,640	34,993	70,647	55,811
2506.				
2507.				
2597. Summary of remaining write-ins for Line 25 from Page 02	6,368,688	6,298,041	70,647	55,811

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	9,155,256	9,559,488
2505. Surplus note interest due and accrued	10,302,692	2,788,062
2506. Mortgage commitment fees	1,056,220	6,855,546
2507. Reinsurance adjustment	590,305	571,185
2597. Summary of remaining write-ins for Line 25 from Page 03	21,104,473	19,774,281

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	962,916,230	458,841,584
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	599,505,790	632,981,310
2.2 Additional investment made after acquisition	81,776,166	66,710,052
3. Capitalized deferred interest and other	1,788,902	1,293,250
4. Accrual of discount	367,199	313,552
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(389,998)	109,393
7. Deduct amounts received on disposals	286,754,474	196,788,616
8. Deduct amortization of premium and mortgage interest points and commitment fees	462,363	544,295
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,358,747,452	962,916,230
12. Total valuation allowance	(2,460,000)	(2,460,000)
13. Subtotal (Line 11 plus Line 12)	1,356,287,452	960,456,230
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,356,287,452	960,456,230

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	1,584,919,403	956,330,098
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	60,092,343	416,689,563
2.2 Additional investment made after acquisition		349,309,548
3. Capitalized deferred interest and other		
4. Accrual of discount	44,088	1,726,606
5. Unrealized valuation increase (decrease)	(91,730,223)	(76,149,009)
6. Total gain (loss) on disposals	9,258,164	(65,370)
7. Deduct amounts received on disposals	242,809,060	40,558,847
8. Deduct amortization of premium and depreciation	153,839	208,652
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized	1,808,820	22,154,534
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,317,812,056	1,584,919,403
12. Deduct total nonadmitted amounts	17,117,851	17,128,675
13. Statement value at end of current period (Line 11 minus Line 12)	1,300,694,205	1,567,790,728

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	14,984,492,537	14,629,017,503
2. Cost of bonds and stocks acquired	2,821,879,210	6,847,098,974
3. Accrual of discount	21,383,494	36,767,641
4. Unrealized valuation increase (decrease)	(97,413,784)	(17,716,740)
5. Total gain (loss) on disposals	(725,170)	47,743,909
6. Deduct consideration for bonds and stocks disposed of	1,786,853,029	6,506,958,658
7. Deduct amortization of premium	19,477,765	29,695,160
8. Total foreign exchange change in book/adjusted carrying value	(16,753,851)	(5,698,337)
9. Deduct current year's other-than-temporary impairment recognized	1,568,819	32,341,099
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	121,535	16,274,504
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,905,084,358	14,984,492,537
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	15,905,084,358	14,984,492,537

SCHEDULE D - PART 1B

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

NAIC Designation	1 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)	5,796,687,030	313,299,112	391,523,640	(56,172,818)	5,771,272,748	5,796,687,030	5,662,289,684	5,914,273,570
2. NAIC 2 (a)	7,307,987,167	906,808,999	157,031,661	46,905,760	7,017,486,008	7,307,987,167	8,104,670,265	6,689,751,255
3. NAIC 3 (a)	439,378,426	4,020,905	6,858,755	1,729,630	391,802,225	439,378,426	438,270,206	369,042,338
4. NAIC 4 (a)	178,665,902	2,476,709	62,583,787	(1,270,569)	207,609,290	178,665,902	117,288,255	168,427,961
5. NAIC 5 (a)	45,389,830		373,136	201,242	43,601,565	45,389,830	45,217,936	50,953,809
6. NAIC 6 (a)	999,186			(992)	12,541,529	999,186	998,194	12,364,265
7. Total Bonds	13,769,107,541	1,226,605,725	618,370,979	(8,607,747)	13,444,313,365	13,769,107,541	14,368,734,540	13,204,813,198
PREFERRED STOCK								
8. NAIC 1	787,869,796	23,945,501	(279,166)	(24,168)	775,895,288	787,869,796	812,070,295	766,983,281
9. NAIC 2	48,171,295			(1,232,944)	51,915,021	48,171,295	46,938,351	205,997,413
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	255,000,000				255,000,000	255,000,000	255,000,000	255,000,000
13. NAIC 6								
14. Total Preferred Stock	1,091,041,091	23,945,501	(279,166)	(1,257,112)	1,082,810,309	1,091,041,091	1,114,008,646	1,227,980,694
15. Total Bonds & Preferred Stock	14,860,148,632	1,250,551,226	618,091,813	(9,864,859)	14,527,123,674	14,860,148,632	15,482,743,186	14,432,793,892

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $ 70,000,000 ;
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	2,081,081,977	XXX	2,081,081,977	6,629,424	

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	1,643,619,639	951,492,592
2. Cost of short-term investments acquired	2,352,220,360	2,564,028,925
3. Accrual of discount		283
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(10,872)
6. Deduct consideration received on disposals	1,914,758,022	1,871,817,011
7. Deduct amortization of premium		74,278
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,081,081,977	1,643,619,639
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,081,081,977	1,643,619,639

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	322,792,336
2.	Cost Paid/(Consideration Received) on additions	5,873,750
3.	Unrealized Valuation increase/(decrease)	(165,041,919)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,429,661
6.	Considerations received/(paid) on terminations	11,533,411
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	1,870,370
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	155,390,787
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	155,390,787

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				3,580,128
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				(95,204,033)
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	77,385,354			
3.14	Section 1, Column 18, prior year	(19,265,112)	96,650,466	96,650,466	
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	77,385,354			
3.24	Section 1, Column 19, prior year plus	(19,265,112)			
3.25	SSAP No. 108 adjustments		96,650,466	96,650,466	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(6,329,225)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	90,321,241			
4.23	SSAP No. 108 adjustments		90,321,241		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(96,650,466)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				5,026,561
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				5,026,561

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replication (Synthetic Asset) Transactions Open															
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,188,000	19,941,466	13,810,475	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	1,900,184	2,404,357	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2BFE	18,041,282	11,406,118
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	15,065,287	11,949,288	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	1,492,576	1,888,598	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,572,711	10,060,690
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,807,100	5,325,344	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	635,901	804,623	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2CFE	6,171,199	4,520,721
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,850,149	4,548,992	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	561,609	710,620	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,288,540	3,838,372
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	4,024,017	3,067,074	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	310,875	393,359	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2BFE	3,713,142	2,673,716
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,993,152	1,796,427	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	172,589	225,563	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,563	1,570,864
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,311,081	8,366,589	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	916,582	1,197,915	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,394,500	7,168,674
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,269,191	7,946,082	05/13/2020	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	692,729	905,353	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,576,462	7,040,729
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,411,580	2,790,806	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	297,236	388,469	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,114,343	2,402,336
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	121,190	98,699	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	9,683	12,655	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,507	86,043
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,937,732	4,998,641	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	613,236	766,904	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,324,496	4,231,737
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,668,229	1,375,309	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	166,433	208,139	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,501,795	1,167,170
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,166,106	6,484,249	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	847,526	1,059,904	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,318,580	5,424,344
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	88,158	85,674	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(8,722)	(4,751)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	3AFE	96,880	90,425
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	88,879	89,179	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(8,722)	(4,751)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	97,601	93,930
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,316,768	7,917,142	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(802,856)	(437,286)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2CFE	9,119,624	8,354,429
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,279,110	9,058,063	05/15/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(885,453)	(482,274)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,164,563	9,540,337
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,568,711	3,955,164	08/01/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(357,600)	(194,772)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,926,312	4,149,936
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	222,864	192,935	09/27/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(17,444)	(9,501)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	240,308	202,436

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,107,399	8,761,725	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(872,195)	(475,053)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,979,595	9,236,778
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,817,205	4,170,287	06/03/2020	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(377,050)	(205,365)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,194,255	4,375,652
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	963,344	965,471	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(87,220)	(47,505)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,050,563	1,012,976
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	174,470	170,185	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(17,444)	(9,501)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	191,914	179,686
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	14,894,848	14,920,712	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(1,501,310)	(817,709)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,396,158	15,738,421
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	3,829,684	3,748,839	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(377,050)	(205,365)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,206,734	3,954,204
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,737,567	3,731,537	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(368,503)	(200,710)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,106,070	3,932,247
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,048,125	7,889,764	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(784,976)	(427,548)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,833,101	8,317,311
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	175,381	173,361	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(17,444)	(9,501)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	192,825	182,862
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	658,185	647,891	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(65,415)	(35,629)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	723,599	683,520
9999999999 Totals				159,536,977	139,035,903	XXX	XXX	XXX	2,067,756	7,399,238	XXX	XXX	XXX	157,469,222	131,636,665

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	158,627,816	4	158,927,450	4	159,230,503			4	158,627,816
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	438,852	XXX	444,115	XXX	449,695	XXX		XXX	1,332,662
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	139,218	XXX	141,062	XXX	143,221	XXX		XXX	423,501
7. Ending Inventory	4	158,927,450	4	159,230,503	4	159,536,977			4	159,536,977

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	155,390,787	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	(72,358,793)	
3.	Total (Line 1 plus Line 2)		83,031,993
4.	Part D, Section 1, Column 6	616,689,432	
5.	Part D, Section 1, Column 7	(456,272,084)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(77,385,354)
		Fair Value Check	
7.	Part A, Section 1, Column 16	160,722,269	
8.	Part B, Section 1, Column 13	5,026,561	
9.	Total (Line 7 plus Line 8)		165,748,829
10.	Part D, Section 1, Column 9	619,038,731	
11.	Part D, Section 1, Column 10	(453,289,902)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	139,259,754	
14.	Part B, Section 1, Column 20	114,131,732	
15.	Part D, Section 1, Column 12	253,391,486	
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	339,300,668	483,930,530
2. Cost of cash equivalents acquired	896,538,117	6,119,328,189
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,182,330,998	6,263,958,051
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,507,787	339,300,668
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	53,507,787	339,300,668

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
5000673	ENCINO	CA		08/18/2022	4.625	4,888,469		7,995,000
5000674	CLYDE HILL	WA		08/18/2022	5.012	2,962,112		4,944,996
5000675	NEWPORT COAST	CA		08/18/2022	3.750	2,644,299		3,850,004
5000676	Mililani	HI		08/18/2022	4.200	2,724,269		1,680,000
5000677	MIAMI	FL		08/18/2022	6.639	2,148,653		2,700,000
5000678	WESTON	FL		08/18/2022	6.030	1,890,056		2,550,000
5000679	GOLDEN BEACH	FL		08/18/2022	4.000	1,764,363		2,462,000
5000680	NEW YORK	NY		08/18/2022	5.750	1,544,012		2,577,400
5000681	SHERMAN OAKS	CA		08/18/2022	4.625	1,458,425		2,289,999
5000682	SANTA PAULA	CA		08/18/2022	3.637	1,225,808		2,200,013
5000683	DESTIN	FL		08/18/2022	4.450	1,252,988		3,750,000
5000684	KIRKLAND	WA		08/18/2022	3.875	1,218,793		1,830,012
5000685	MOUNTAIN VIEW	CA		08/18/2022	3.500	1,192,398		1,688,000
5000686	SAN DIEGO	CA		08/18/2022	3.500	1,095,353		1,545,000
5000687	RANCHO MIRAGE	CA		08/18/2022	4.387	980,811		1,650,012
5000688	IRVING	TX		08/18/2022	5.625	919,369		1,123,002
5000689	STATEN ISLAND	NY		08/18/2022	5.250	826,598		1,200,000
5000690	WILLIS	TX		08/18/2022	3.950	769,109		1,550,000
5000691	BROOKLYN	NY		08/18/2022	5.500	768,336		1,300,008
5000692	PONTE VEDRA BEACH	FL		08/18/2022	3.270	721,951		2,299,997
5000693	RANCHO MIRAGE	CA		08/18/2022	4.000	732,289		1,650,012
5000694	RENO	NV		08/18/2022	7.055	681,452		1,600,000
5000695	TEMECULA	CA		08/18/2022	4.362	649,116		2,000,000
5000696	Washington	UT		08/18/2022	5.175	642,879		980,000
5000697	SEATTLE	WA		08/18/2022	3.737	548,169		1,274,993
5000698	SANTA MONICA	CA		08/18/2022	4.337	535,456		900,000
5000699	TUJUNGA	CA		08/18/2022	5.930	489,460		700,000
5000700	ELIZABETH	NJ		08/18/2022	8.610	481,608		697,000
5000701	SELBYVILLE	DE		08/18/2022	6.985	469,644		680,499
5000702	PLEASANTON	CA		08/18/2022	4.387	455,573		1,899,992
5000703	CONCORD	CA		08/18/2022	3.737	412,321		820,007
5000704	FALL RIVER	MA		08/18/2022	5.325	395,407		650,000
5000705	LOS ANGELES	CA		08/18/2022	6.375	388,475		594,000
5000706	STATEN ISLAND	NY		08/18/2022	5.190	404,573		934,996
5000707	CHESTERFIELD	VA		08/18/2022	4.407	399,982		637,504
5000708	WEST ISLIP	NY		08/18/2022	4.000	355,969		560,002
5000709	MIAMI SPRINGS	FL		08/18/2022	4.387	362,570		630,004
5000710	FRANKLIN LAKES	NJ		08/18/2022	4.537	361,211		985,000
5000711	MIAMI	FL		08/18/2022	5.686	354,075		550,000
5000712	ORLANDO	FL		08/18/2022	7.110	309,189		420,750
5000713	LAS VEGAS	NV		08/18/2022	7.985	302,736		438,000
5000714	OZONE PARK	NY		08/18/2022	6.715	275,765		1,050,016
5000715	DAVENPORT	FL		08/18/2022	7.585	233,199		362,000
5000716	BROOKLYN	NY		08/18/2022	6.360	230,193		629,993
5000717	CARMEL	NY		08/18/2022	6.370	202,144		265,001
5000718	NORTH BEACH	MD		08/18/2022	6.235	194,831		264,500
5000719	LEXINGTON PARK	MD		08/18/2022	6.735	193,207		310,000
5000720	HAMPTON	NH		08/18/2022	4.925	192,832		300,000
5000721	CORAL GABLES	FL		08/18/2022	8.433	190,199		295,000
5000722	DELRAY BEACH	FL		08/18/2022	4.512	183,596		956,160
5000723	HAINES CITY	FL		08/18/2022	4.338	154,974		280,000
5000724	BALTIMORE	MD		08/18/2022	6.565	141,436		192,000
5000725	FREDERICKSBURG	VA		08/18/2022	6.690	138,124		300,000
5000726	CONROE	TX		08/18/2022	6.935	116,029		168,000
5000727	CONROE	TX		08/18/2022	6.935	116,029		168,000
5000728	PHILADELPHIA	PA		08/18/2022	7.310	110,424		150,000
5000729	PHILADELPHIA	PA		08/18/2022	7.545	109,995		185,000
5000730	TERRE HAUTE	IN		08/18/2022	5.800	97,052		137,678

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other						45,608,355		76,801,550
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
4006091	Chicago	IL		04/22/2016	5.200		38,151	38,500,000
4006103	Long Island City, Queens	NY		08/19/2022	4.760	6,944,905		12,019,086
4006770	Los Angeles	CA		10/22/2020	6.803		3,132,848	60,008,572
4006840	Opa-Locka	FL		07/01/2021	6.803		5,982,199	102,196,287
4006880	Fort Worth	TX		09/01/2021	3.750		705,845	46,187,818
4007000	Houston	TX		10/18/2021	6.953		462,000	139,900,000
4007030	Los Angeles	CA		10/12/2021	5.250		1,739,415	98,550,000
4007050	Millstone	NJ		11/09/2021	6.803		4,778,818	32,000,000
4007070	Longmont	CO		11/30/2021	5.900		1,921,395	21,730,000
4007160	Big Sky	MT		03/07/2022	7.750		3,112,601	89,747,126
4007230	Farnsville	WI		06/23/2022	6.803		12,530,572	41,565,389
4007250	Greensboro	NC		07/01/2022	4.720	12,000,000		19,740,000
4007260	Pompano Beach	FL		09/01/2022	5.500	14,000,000		25,200,000
4007270	Boston	MA		09/16/2022	7.000	13,894,667		39,542,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						46,839,572	34,403,844	766,886,278
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						92,447,927	34,403,844	843,687,828
Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Farm Mortgages								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3399999 Totals						92,447,927	34,403,844	843,687,828

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
0716500	RANDOLPH	MA		06/01/2013	08/30/2022	820,056		(374)			(374)		781,486	763,778		(17,708)	(17,708)
0740112	Santa Fe Springs	CA		04/14/2004	08/01/2022	247,247							31,328	31,328			
0790353	RANDOLPH	MA		06/25/2019	08/30/2022	3,591,361		(6,593)			(6,593)		3,385,422	3,090,356		(295,066)	(295,066)
4006610	Milwaukee	WI		10/01/2019	07/14/2022	4,192,882							4,670,132	4,670,132			
4006790	Forest Park	GA		01/29/2021	07/08/2022	5,308,000							5,308,000	5,308,000			
4007020	Durham	NC		11/01/2021	07/14/2022	12,224,873							5,036,684	5,036,684			
5000004	ZEPHYRHILLS	FL		12/21/2020	08/18/2022	19,702		(13)			(13)		19,539	10,000		(9,539)	(9,539)
5000031	WILLIS	TX		12/21/2020	09/08/2022	59,611		(33)			(33)		58,526	56,513		(2,013)	(2,013)
5000059	LUCEDALE	MS		01/27/2021	08/09/2022	68,319		(2,976)			(2,976)		1	1			
5000172	ROCKWOOD	MI		04/29/2021	08/09/2022	52,906		(13)			(13)		52,014	49,887		(2,127)	(2,127)
5000229	DUNNIGAN	CA		05/27/2021	08/09/2022	118,891		(16)			(16)		117,506	113,673		(3,833)	(3,833)
5000305	FILLMORE	CA		07/15/2021	08/09/2022	122,952		(24)			(24)		121,731	115,032		(6,699)	(6,699)
5000335	CALIMESA	CA		08/26/2021	07/08/2022	105,381							104,667	98,875		(5,792)	(5,792)
5000340	ANTIOCH	CA		08/26/2021	08/09/2022	136,823		(21)			(21)		135,286	130,211		(5,075)	(5,075)
5000350	HUNTINGTON BEACH	CA		08/26/2021	07/08/2022	57,277							56,697	55,086		(1,611)	(1,611)
5000354	YELM	WA		08/26/2021	07/08/2022	46,108							36,739	35,121		(1,618)	(1,618)
5000392	FLAT ROCK	NC		09/24/2021	08/09/2022	109,935		(14)			(14)		108,593	105,514		(3,079)	(3,079)
5000515	NAPLES	FL		04/13/2022	07/08/2022								114,113	110,816		(3,297)	(3,297)
0199999 - Mortgages closed by repayment						27,282,324		(10,077)			(10,077)		20,138,464	19,781,007		(357,457)	(357,457)
Mortgages with partial repayments																	
0716500	RANDOLPH	MA		06/01/2013		820,056								9,124			
0716822	Sandy	UT		06/28/2012		1,325,077								72,449			
0740058	Ewing Twshp	NJ		06/14/2005		470,002								60,035			
0740063	Atlanta	GA		06/25/2019		256,910								30,014			
0740102	Huntington	NY		06/14/2005		463,067								13,346			
0740111	Colton	CA		06/01/2013		1,135,274		(2,778)			(2,778)			63,552			
0740113	Fountain Valley	CA		06/01/2013		483,181		(1,576)			(1,576)			84,450			
0740147	St. Louis	MO		06/25/2019		297,469		(1)			(1)			26,789			
0740156	Pelham Bay	NY		07/22/2004		1,168,197								105,591			
0740163	Visalia	CA		12/14/2021		1,648,841		(10,291)			(10,291)			37,997			
0740176	Santa Fe	NM		09/30/2004		3,244,079								111,202			
0740243	Fresno	CA		11/29/2005		2,625,448		1			1			58,119			
0740247	Cuyahoga Heights	OH		10/20/2005		1,274,959		1			1			75,389			
0740287	Visalia	CA		12/14/2021		1,846,388		(7,618)			(7,618)			34,007			
0740291	Webster	TX		04/13/2006		997,916		1			1			51,239			
0740333	Corvallis	OR		10/16/2006		2,570,528		(1)			(1)			115,909			
0740350	Houston	TX		09/13/2006		967,994								44,312			
0740389	PARKER	CO		02/15/2007		1,644,158								105,752			
0740393	Medford	OR		06/25/2019		1,139,055		(1)			(1)			46,002			
0780813	Atlanta	GA		09/10/2003		170,865		1			1			22,866			
0780874	Lehi	UT		11/12/2004		340,129		1			1			35,748			
0780931	Dana Point	CA		01/18/2006		468,954								34,310			
0780939	Fayettville	NC		07/18/2006		598,764		6,743			6,743			81,431			
0780955	Tucson	AZ		09/08/2006		1,639,702								29,366			
0780960	North Salt Lake	UT		10/06/2006		282,525								16,874			
0780970	Springfield	OR		12/15/2006		750,370		(1)			(1)			33,265			
0790319	Houston	TX		06/25/2019		779,175		(3,882)			(3,882)			63,040			
0790323	Queens	NY		06/25/2019		1,598,834		(7,127)			(7,127)			37,114			
0790333	Sacramento	CA		06/25/2019		943,868		(4,685)			(4,685)			63,640			
0790337	Orange Park	FL		06/25/2019		1,170,236		(5,220)			(5,220)			71,128			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		293,148		(2,001)			(2,001)			15,316			
0790353	RANDOLPH	MA		06/25/2019		3,591,361		(1)			(1)			40,448			

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0790358	NEW YORK	NY		06/25/2019		10,715,460		(56,381)			(56,381)			160,569			
4005750	Denver	CO		12/01/2014		13,550,412								91,804			
4006091	Chicago	IL		04/22/2016		26,468,366								181,438			
4006101	Long Island City, Queens	NY		04/08/2016		9,816,048		36,674			36,674			49,870			
4006102	Long Island City, Queens	NY		04/08/2016		4,824,714		17,969			17,969			24,509			
4006103	Long Island City, Queens	NY		08/19/2022				4,269			4,269			11,394			
4006570	San Diego	CA		06/01/2022				(740)			(740)			111,283			
4006760	San Diego	CA		04/01/2020		7,748,634								29,872			
4007100	Richmond Hill	GA		01/21/2022										946,804			
4007120	Garland	TX		01/07/2022				1		450,704	450,705						
5000002	NAVARRE	FL		12/21/2020		113,820		(129)			(129)			938			
5000005	ZEPHYRHILLS	FL		12/21/2020		41,553		(93)			(93)			665			
5000006	SPARTANBURG	SC		12/21/2020		104,465		(54)			(54)			539			
5000007	LIVE OAK	FL		12/21/2020		49,704		(81)			(81)			930			
5000008	UPPER MARLBORO	MD		12/21/2020		71,200		(69)			(69)			500			
5000009	TAMPA	FL		12/21/2020		70,587		(131)			(131)			524			
5000011	DALY CITY	CA		12/21/2020		386,749		(214)			(214)			1,790			
5000012	SORRENTO	FL		12/21/2020		62,093		(61)			(61)			565			
5000013	MARGATE	FL		12/21/2020		32,368		(31)			(31)			549			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		36,573		(116)			(116)			1,301			
5000016	DEWEY	AZ		12/21/2020		44,740		(61)			(61)			2,820			
5000017	GARDEN GROVE	CA		12/21/2020		132,447		(130)			(130)			902			
5000018	MARBLE FALLS	TX		12/21/2020		69,645		(64)			(64)			487			
5000019	EAST STROUDSBURG	PA		12/21/2020		88,943		(130)			(130)			341			
5000020	BLOOMBURG	TX		12/21/2020		166,711		(84)			(84)			820			
5000021	DALY CITY	CA		12/21/2020		380,777		(349)			(349)			2,750			
5000022	MESA	AZ		12/21/2020		67,051		(45)			(45)			501			
5000023	PALMETTO	FL		12/21/2020		62,514		(54)			(54)			506			
5000024	DEATSVILLE	AL		12/21/2020		139,676		(71)			(71)			735			
5000025	WILLOW PARK	TX		12/21/2020		58,060		(71)			(71)			663			
5000026	WOODBURN	OR		12/21/2020		198,581		(100)			(100)			901			
5000029	OCEANSIDE	CA		12/21/2020		203,269		(149)			(149)			1,818			
5000032	FAIRHOPE	AL		12/21/2020		21,728		(26)			(26)			262			
5000033	GROVELAND	FL		12/21/2020		54,037		(50)			(50)			399			
5000037	DEWEY	AZ		12/21/2020		35,479		(27)			(27)			268			
5000039	KEY LARGO	FL		12/21/2020		56,679		(79)			(79)			917			
5000040	GUTHRIE	OK		12/21/2020		158,518		(141)			(141)			643			
5000042	LINCOLN	AL		12/21/2020		115,867		(72)			(72)			671			
5000043	KYLE	TX		12/21/2020		56,263		(53)			(53)			390			
5000046	SAN ANTONIO	TX		12/21/2020		26,887		(58)			(58)			1,658			
5000047	TUCSON	AZ		12/21/2020		94,086		(53)			(53)			432			
5000048	RICEVILLE	TN		01/27/2021		147,007		(91)			(91)			738			
5000049	SEMINOLE	TX		01/27/2021		107,045		(88)			(88)			497			
5000051	BALLSTON SPA	NY		01/27/2021		50,789		(64)			(64)			273			
5000052	CLINTON	MO		01/27/2021		36,772		(44)			(44)			146			
5000053	NOBLE	OK		01/27/2021		115,862		(42)			(42)			22			
5000054	SEGUIN	TX		01/27/2021		126,057		(71)			(71)			834			
5000055	FORT WHITE	FL		01/27/2021		71,555		(67)			(67)			516			
5000056	LEGRANGE	NC		01/27/2021		64,244		(91)			(91)			389			
5000057	DODGE CITY	KS		01/27/2021		54,178		(63)			(63)			3,598			
5000059	LUCEDALE	MS		01/27/2021		68,319								64,250			
5000060	KENDLETON	TX		01/27/2021		63,497		(80)			(80)			417			
5000061	HOT SPRINGS	AR		01/27/2021		34,392		(47)			(47)			227			
5000062	HERMANN	MO		01/27/2021		62,553		(56)			(56)			513			

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000063	TEXARKANA	AR		01/27/2021		65,608		(43)			(43)			499			
5000064	BANQUETE	TX		01/27/2021		102,464		(69)			(69)			513			
5000066	MESA	AZ		01/27/2021		65,588		(47)			(47)			516			
5000067	MURRELLS INLET	SC		01/27/2021		73,122		(89)			(89)			458			
5000068	MAGNOLIA	AR		01/27/2021		63,185		(71)			(71)			370			
5000069	BEAVERTON	OR		01/27/2021		90,667		(72)			(72)			652			
5000071	DOUBLE SPRINGS	AL		01/27/2021		96,632		(35)			(35)			484			
5000072	SAN JOSE	CA		01/27/2021		172,766		(191)			(191)			1,003			
5000074	SAN JOSE	CA		01/27/2021		295,770		(196)			(196)			2,140			
5000075	JACKSONVILLE	FL		02/24/2021		172,572		(93)			(93)			881			
5000076	CHIPLEY	FL		02/24/2021		54,573		(66)			(66)			651			
5000078	BONIFAY	FL		02/24/2021		175,799		(111)			(111)			1,042			
5000079	BAXLEY	GA		02/24/2021		218,589		(54)			(54)			966			
5000080	SEVERN	MD		02/24/2021		57,032		(58)			(58)			689			
5000081	ALTAMONT	TN		02/24/2021		91,048		(79)			(79)			953			
5000082	VANCOUVER	WA		02/24/2021		89,139		(66)			(66)			411			
5000083	SEGUIN	TX		02/24/2021		198,543		(33)			(33)			981			
5000084	PANGBURN	AR		02/24/2021		46,350		(76)			(76)			498			
5000085	AVON PARK	FL		02/24/2021		79,266		(74)			(74)			587			
5000086	DEXTER	OR		02/24/2021		45,144		(81)			(81)			250			
5000087	ARCADIA	FL		02/24/2021		20,935		(33)			(33)			332			
5000088	KENT	WA		02/24/2021		72,594		(54)			(54)			518			
5000089	SAN JOSE	CA		02/24/2021		142,867		(122)			(122)			966			
5000090	BULLHEAD CITY	AZ		02/24/2021		77,220		(67)			(67)			545			
5000092	NEWALLA	OK		02/24/2021		110,801		(68)			(68)			593			
5000093	EAST PRAIRIE	MO		02/24/2021		107,918		(95)			(95)			479			
5000095	EL MIRAGE	AZ		02/24/2021		58,216		(78)			(78)			4,582			
5000096	CANBY	OR		02/24/2021		47,979		(52)			(52)			230			
5000097	ODESSA	TX		03/24/2021		157,440		(118)			(118)			945			
5000098	SEGUIN	TX		03/24/2021		174,526		(35)			(35)			664			
5000099	WALNUT GROVE	MO		03/24/2021		125,699		(125)			(125)			866			
5000100	BENSON	AZ		03/24/2021		193,226		(33)			(33)			951			
5000101	BYHALIA	MS		03/24/2021		188,182		(36)			(36)			1,296			
5000102	FAYETTE	AL		03/24/2021		218,761		(120)			(120)			1,252			
5000103	HORTENSE	GA		03/24/2021		151,535		(34)			(34)			660			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		171,677		(31)			(31)			930			
5000105	COVE	AR		03/24/2021		128,331		(80)			(80)			666			
5000106	HANSON	KY		03/24/2021		177,952		(91)			(91)			1,133			
5000107	SALTERS	SC		03/24/2021		126,737		(103)			(103)			519			
5000108	NEW LONDON	NC		03/24/2021		105,668		(55)			(55)			402			
5000109	LAFAYETTE	OR		03/24/2021		85,114		(90)			(90)			571			
5000110	LEWISTON	NC		03/24/2021		45,091		(46)			(46)			808			
5000111	BELL	FL		03/24/2021		127,778		(73)			(73)			657			
5000112	WETUMPKA	AL		03/24/2021		58,219		(42)			(42)			561			
5000113	EUFAULA	OK		03/24/2021		65,393		(74)			(74)			421			
5000114	MILL RUN	PA		03/24/2021		71,604		(54)			(54)			655			
5000115	HAYWARD	CA		03/24/2021		221,331		(189)			(189)			1,526			
5000116	NOWATA	OK		03/24/2021		72,711		(90)			(90)			487			
5000117	POMONA	CA		03/24/2021		123,791		(116)			(116)			1,238			
5000118	NAVARRE	OH		03/24/2021		114,208		(59)			(59)			501			
5000119	FAYETTEVILLE	GA		03/24/2021		20,072		(35)			(35)			418			
5000120	SPRING BRANCH	TX		03/24/2021		98,137		(85)			(85)			468			
5000121	FORT LAUDERDALE	FL		03/24/2021		77,305		(81)			(81)			770			
5000122	ORLANDO	FL		03/24/2021		23,782		(45)			(45)			715			

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5000123	BOISE	ID		03/24/2021		68,785		(74)			(74)			447			
5000124	GLENDALE	AZ		03/24/2021		28,938		(31)			(31)			606			
5000125	SPRINGFIELD	OR		03/24/2021		53,578		(77)			(77)			368			
5000126	ANAHEIM	CA		03/24/2021		96,185		(90)			(90)			624			
5000127	CANYON COUNTRY	CA		03/24/2021		106,186		(106)			(106)			812			
5000128	SAN JOSE	CA		03/24/2021		209,569		(154)			(154)			1,495			
5000129	HUNTINGTON BEACH	CA		03/24/2021		142,374		(117)			(117)			957			
5000130	SAN JOSE	CA		03/24/2021		170,329		(148)			(148)			1,140			
5000132	GILROY	CA		03/24/2021		260,872		(226)			(226)			1,790			
5000133	PUEBLO	CO		03/24/2021		79,822		(93)			(93)			374			
5000134	COLTON	CA		03/24/2021		82,556		(63)			(63)			589			
5000135	JASPER	AL		03/24/2021		129,106		(67)			(67)			637			
5000136	NORTHVILLE	MI		03/24/2021		61,259		(60)			(60)			585			
5000137	EAGLE CREEK	OR		03/24/2021		48,896		(30)			(30)			340			
5000138	CANBY	OR		03/24/2021		103,063		(107)			(107)			592			
5000139	EL CAJON	CA		03/24/2021		129,884		(121)			(121)			593			
5000140	RIFLE	CO		03/24/2021		43,297		(65)			(65)			372			
5000141	HEMET	CA		03/24/2021		93,582		(85)			(85)			605			
5000142	TRACY	CA		03/24/2021		141,685		(131)			(131)			894			
5000143	GRAND RAPIDS	MI		03/24/2021		43,197		(61)			(61)			511			
5000144	DADEVILLE	AL		03/24/2021		61,745		(56)			(56)			2,372			
5000145	CYPRESS	CA		03/24/2021		68,193		(67)			(67)			536			
5000146	GRAND ISLAND	FL		03/24/2021		48,327		(49)			(49)			338			
5000148	SUMMERVILLE	SC		04/29/2021		147,477		(97)			(97)			784			
5000149	HEPHZIBAH	GA		04/29/2021		155,408		(185)			(185)			6,128			
5000150	CHAMBERSBURG	PA		04/29/2021		78,044		(65)			(65)			207			
5000151	OKLAHOMA CITY	OK		04/29/2021		164,497		(56)			(56)			884			
5000152	SAND SPRINGS	OK		04/29/2021		149,434		(47)			(47)			748			
5000154	VILONIA	AR		04/29/2021		85,041		(33)			(33)			326			
5000155	PANAMA CITY	FL		04/29/2021		132,129		(51)			(51)			717			
5000158	LORANGER	LA		04/29/2021		219,700		(37)			(37)			1,090			
5000159	LEBANON	MO		04/29/2021		85,896		(66)			(66)			369			
5000160	MARBURY	AL		04/29/2021		68,719		(35)			(35)			498			
5000161	WALKER	LA		04/29/2021		91,438		(25)			(25)			583			
5000162	NORTHPORT	AL		04/29/2021		166,838		(58)			(58)			533			
5000163	JACKSON	GA		04/29/2021		78,511		(28)			(28)			387			
5000164	OXFORD	MS		04/29/2021		176,181		(64)			(64)			868			
5000165	TUCSON	AZ		04/29/2021		103,934		(56)			(56)			1,216			
5000166	OCALA	FL		04/29/2021		111,743		(31)			(31)			385			
5000167	TONEY	AL		04/29/2021		68,831		(48)			(48)			986			
5000168	POLK CITY	FL		04/29/2021		69,394		(62)			(62)			263			
5000169	LEXINGTON	OK		04/29/2021		91,264		(53)			(53)			649			
5000170	REFORM	AL		04/29/2021		63,761		(33)			(33)			500			
5000171	BASTROP	TX		04/29/2021		45,238		(34)			(34)			529			
5000172	ROCKWOOD	MI		04/29/2021		52,906		1			1			117			
5000173	KELLYVILLE	OK		04/29/2021		19,178		(21)			(21)			512			
5000174	SANTA ANA	CA		04/29/2021		308,070		(195)			(195)			2,181			
5000175	SAFETY HARBOR	FL		04/29/2021		83,683		(49)			(49)			1,012			
5000176	REDFIELD	AR		04/29/2021		114,848		(47)			(47)			540			
5000178	WARREN	PA		04/29/2021		20,137		(22)			(22)			219			
5000179	RAGLAND	AL		04/29/2021		114,437		(83)			(83)			507			
5000180	MAUD	TX		04/29/2021		56,047		(29)			(29)			415			
5000182	HAMBURG	PA		04/29/2021		101,971		(59)			(59)			922			
5000183	EARP	CA		04/29/2021		250,020		(145)			(145)			1,769			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000184	KISSIMMEE	FL		04/29/2021		50,403		(68)			(68)			498			
5000185	SOUDERTON	PA		04/29/2021		101,523		(59)			(59)			718			
5000186	SPOKANE VALLEY	WA		04/29/2021		78,883		(62)			(62)			507			
5000187	SALADO	TX		04/29/2021		169,104		(62)			(62)			828			
5000188	ZEELAND	MI		04/29/2021		67,269		(52)			(52)			433			
5000189	NEW BRAUNFELS	TX		04/29/2021		45,331		(44)			(44)			496			
5000190	COOKVILLE	TX		04/29/2021		104,218		(81)			(81)			665			
5000191	CITRUS HEIGHTS	CA		04/29/2021		157,748		(126)			(126)			1,020			
5000192	SAN DIMAS	CA		04/29/2021		153,102		(56)			(56)			749			
5000193	BONITA SPRINGS	FL		04/29/2021		32,796		(38)			(38)			337			
5000194	UPLAND	CA		04/29/2021		78,572		(60)			(60)			488			
5000195	ABBOTTSTOWN	PA		04/29/2021		45,123		(43)			(43)			232			
5000196	FAIRVIEW	OR		04/29/2021		102,770		(74)			(74)			820			
5000197	CLACKAMAS	OR		04/29/2021		30,434		(27)			(27)			351			
5000198	GUATAY	CA		04/29/2021		142,835		(137)			(137)			875			
5000199	WOOD VILLAGE	OR		04/29/2021		85,357		(63)			(63)			629			
5000200	STROUDSBURG	PA		04/29/2021		36,059		(39)			(39)			389			
5000201	HARWOOD	TX		04/29/2021		102,707		(56)			(56)			427			
5000202	PACHECO	CA		04/29/2021		152,690		(88)			(88)			1,081			
5000203	FALLING WATERS	WV		04/29/2021		42,006		(30)			(30)			277			
5000204	SACRAMENTO	CA		04/29/2021		107,607		(84)			(84)			767			
5000206	BELMONT	MI		04/29/2021		57,491		(45)			(45)			700			
5000207	LOMITA	CA		04/29/2021		144,477		(122)			(122)			930			
5000208	EL MIRAGE	AZ		04/29/2021		46,161		(30)			(30)			315			
5000209	CLEARWATER	FL		04/29/2021		48,115		(47)			(47)			529			
5000210	ROSAMOND	CA		04/29/2021		60,091		(48)			(48)			521			
5000212	CLACKAMAS	OR		04/29/2021		113,690		(83)			(83)			419			
5000213	CLEARLAKE OAKS	CA		04/29/2021		97,158		(69)			(69)			641			
5000214	PACHECO	CA		04/29/2021		174,681		(135)			(135)			1,142			
5000215	DALY CITY	CA		04/29/2021		308,438		(219)			(219)			2,034			
5000216	ROSEVILLE	CA		04/29/2021		143,143		(95)			(95)			981			
5000217	SUNNYVALE	CA		04/29/2021		179,875		(128)			(128)			1,187			
5000218	TECUMSEH	OK		05/27/2021		48,596		(55)			(55)			563			
5000219	TOLEDO	OH		05/27/2021		21,768		(32)			(32)			642			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		139,174		(27)			(27)			1,143			
5000221	CLAREMORE	OK		05/27/2021		161,276		(46)			(46)			787			
5000222	BRONSON	FL		05/27/2021		141,219		(52)			(52)			692			
5000223	RIESEL	TX		05/27/2021		152,084		(82)			(82)			617			
5000225	OREGON	MO		05/27/2021		155,239		(48)			(48)			630			
5000226	MAGNOLIA	OH		05/27/2021		12,170		(10)			(10)			129			
5000227	HEMPHILL	TX		05/27/2021		104,661		(45)			(45)			706			
5000228	TEMPERANCE	MI		05/27/2021		45,657		(46)			(46)			396			
5000229	DUNNIGAN	CA		05/27/2021		118,891		(1)			(1)			184			
5000230	MIDDLEBURG	FL		05/27/2021		152,823		(84)			(84)			631			
5000232	JACKSON	MO		05/27/2021		35,382		(41)			(41)			365			
5000233	SOUTHINGTON	CT		05/27/2021		54,768		(68)			(68)			546			
5000235	CLIFTON PARK	NY		05/27/2021		91,465		(88)			(88)			474			
5000236	SOUTHINGTON	CT		05/27/2021		44,799		(41)			(41)			245			
5000237	GARDINER	NY		05/27/2021		43,223		(39)			(39)			235			
5000239	MESA	AZ		05/27/2021		23,847		(28)			(28)			289			
5000241	WEST SACRAMENTO	CA		05/27/2021		95,008		(82)			(82)			600			
5000242	SAN JOSE	CA		05/27/2021		243,861		(158)			(158)			1,662			
5000243	PITKIN	LA		05/27/2021		59,007		(39)			(39)			533			
5000244	BOWLING GREEN	OH		05/27/2021		47,740		(45)			(45)			248			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000245	HAZLET	NJ		05/27/2021		76,045		(74)			(74)			402			
5000246	CHINO HILLS	CA		05/27/2021		87,473		(70)			(70)			868			
5000247	ROSE	OK		05/27/2021		36,930		(35)			(35)			404			
5000248	GRAHAM	WA		05/27/2021		102,089		(128)			(128)			1,354			
5000249	DEBARY	FL		05/27/2021		49,119		(44)			(44)			286			
5000250	CHEEKTOWAGA	NY		05/27/2021		44,995		(32)			(32)			294			
5000251	LIVERPOOL	NY		05/27/2021		26,254		(25)			(25)			134			
5000252	SUNNYVALE	CA		05/27/2021		206,703		(133)			(133)			1,397			
5000253	EL CAJON	CA		05/27/2021		245,897		(124)			(124)			1,058			
5000254	MESA	AZ		05/27/2021		99,427		(45)			(45)			446			
5000255	SANTA ROSA	CA		05/27/2021		165,159		(99)			(99)			582			
5000257	VICTORIA	TX		05/27/2021		50,129		(43)			(43)			281			
5000258	LORIS	SC		05/27/2021		119,217		(36)			(36)			487			
5000259	BELL	FL		06/17/2021		51,520		(71)			(71)			1,310			
5000260	HUDSON	FL		06/17/2021		199,821		(78)			(78)			1,199			
5000261	GEORGETOWN	TN		06/17/2021		276,761		(116)			(116)			2,596			
5000262	TEMPE	AZ		06/17/2021		110,462		(103)			(103)			676			
5000263	REDWOOD CITY	CA		06/17/2021		128,251		(182)			(182)			1,391			
5000264	HOWE	TX		06/17/2021		79,255		(43)			(43)			320			
5000265	YULEE	FL		06/17/2021		148,366		(83)			(83)			626			
5000266	LUBBOCK	TX		06/17/2021		206,446		(61)			(61)			1,081			
5000267	TUCSON	AZ		06/17/2021		104,216		(41)			(41)			583			
5000268	CENTRAL	IN		06/17/2021		171,179		(68)			(68)			963			
5000269	DUETTE	FL		06/17/2021		115,828		(35)			(35)			469			
5000270	RIVERSIDE	CA		06/17/2021		80,815		(58)			(58)			537			
5000271	TALLASSEE	AL		06/17/2021		153,729		(42)			(42)			1,450			
5000272	KEITHVILLE	LA		06/17/2021		126,007		(49)			(49)			685			
5000273	LIVE OAK	FL		06/17/2021		99,306		(41)			(41)			465			
5000274	PORTLAND	OR		06/17/2021		91,189		(47)			(47)			392			
5000275	OGDEN	AR		06/17/2021		46,075		(34)			(34)			577			
5000276	ARCHER	FL		06/17/2021		108,280		(45)			(45)			515			
5000277	YAKIMA	WA		06/17/2021		72,076		(69)			(69)			592			
5000278	SAN LUIS OBISPO	CA		06/17/2021		159,536		(146)			(146)			1,053			
5000279	DALY CITY	CA		06/17/2021		356,848		(148)			(148)			1,664			
5000280	SACRAMENTO	CA		06/17/2021		98,706		(36)			(36)			319			
5000281	BLAINE	MN		06/17/2021		46,060		(65)			(65)			688			
5000282	FREMONT	CA		06/17/2021		272,456		(138)			(138)			1,559			
5000283	MORGAN HILL	CA		06/17/2021		184,763		(86)			(86)			827			
5000284	LENOX	MI		06/17/2021		71,502		(51)			(51)			468			
5000285	SACRAMENTO	CA		06/17/2021		78,474		(45)			(45)			199			
5000286	SAN DIEGO	CA		06/17/2021		75,817		(46)			(46)			297			
5000287	VAIL	AZ		06/17/2021		163,528		(47)			(47)			609			
5000288	ORMOND BEACH	FL		07/15/2021		130,567		(40)			(40)			638			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		115,813		(43)			(43)			570			
5000290	EDDYVILLE	IA		07/15/2021		178,952		(68)			(68)			931			
5000291	HOT SPRINGS	AR		07/15/2021		100,543		(39)			(39)			610			
5000292	WILLIAMS	AZ		07/15/2021		249,278		(95)			(95)			2,115			
5000293	LAKESIDE	AZ		07/15/2021		104,544		(55)			(55)			794			
5000294	JENSEN BEACH	FL		07/15/2021		91,325		(47)			(47)			671			
5000295	ARCHER	FL		07/15/2021		146,698		(59)			(59)			1,378			
5000296	SEWICKLEY	PA		07/15/2021		72,705		(52)			(52)			472			
5000297	PARKER DAM	CA		07/15/2021		149,092		(129)			(129)			837			
5000298	SANTA ROSA	CA		07/15/2021		112,356		(51)			(51)			501			
5000299	EL CAJON	CA		07/15/2021		135,602		(72)			(72)			618			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000300	BOYNE CITY	MI		07/15/2021		41,727		(39)			(39)			228			
5000301	BELMONT	MI		07/15/2021		15,056		(20)			(20)			249			
5000302	BUENA VISTA	CO		07/15/2021		73,314		(48)			(48)			330			
5000303	SHERRILLS FORD	NC		07/15/2021		44,956		(23)			(23)			330			
5000304	CLEARLAKE OAKS	CA		07/15/2021		60,386		(31)			(31)			174			
5000305	FILLMORE	CA		07/15/2021		122,952		(1)			(1)			143			
5000306	EAST LIVERPOOL	OH		07/15/2021		52,888		(20)			(20)			413			
5000307	GEORGETOWN	FL		07/15/2021		310,093		(90)			(90)			1,154			
5000308	ACKWORTH	IA		08/26/2021		197,084		(79)			(79)			1,074			
5000309	RAYMOND	MS		08/26/2021		165,283		(46)			(46)			956			
5000310	ODESSA	TX		08/26/2021		177,581		(75)			(75)			566			
5000311	SEGUIN	TX		08/26/2021		228,060		(83)			(83)			1,144			
5000314	LAKE CHARLES	LA		08/26/2021		119,218		(33)			(33)			406			
5000315	GRAND RAPIDS	MI		08/26/2021		39,616		(55)			(55)			784			
5000316	CHESTERFIELD	MI		08/26/2021		124,242		(45)			(45)			593			
5000317	TYLER	TX		08/26/2021		99,486		(17)			(17)			513			
5000318	CITRUS HEIGHTS	CA		08/26/2021		88,244		(64)			(64)			755			
5000319	ERNUL	NC		08/26/2021		62,500		(40)			(40)			416			
5000320	PERRY	FL		08/26/2021		98,181		(76)			(76)			620			
5000321	GOODYEAR	AZ		08/26/2021		52,467		(56)			(56)			913			
5000322	AMORY	MS		08/26/2021		56,610		(29)			(29)			626			
5000323	OXNARD	CA		08/26/2021		104,790		(61)			(61)			593			
5000324	LAKE SUZY	FL		08/26/2021		152,077		(63)			(63)			701			
5000325	LEESVILLE	LA		08/26/2021		51,593		(28)			(28)			408			
5000326	ROGERS	AR		08/26/2021		28,760		(24)			(24)			313			
5000329	EDMOND	OK		08/26/2021		95,901		(35)			(35)			478			
5000331	YAKIMA	WA		08/26/2021		43,538		(33)			(33)			272			
5000332	HAWLEY	TX		08/26/2021		42,379		(27)			(27)			243			
5000333	ANKENY	IA		08/26/2021		66,172		(47)			(47)			426			
5000336	GREENWOOD	IN		08/26/2021		32,841		(43)			(43)			306			
5000337	WHITE CITY	OR		08/26/2021		61,885		(45)			(45)			264			
5000338	CORDOVA	AL		08/26/2021		117,906		(64)			(64)			477			
5000339	SPRING HILL	FL		08/26/2021		35,905		(54)			(54)			325			
5000340	ANTIOCH	CA		08/26/2021		136,823								202			
5000342	ROSEBURG	OR		08/26/2021		75,490		(59)			(59)			583			
5000343	DAVIE	FL		08/26/2021		64,998		(32)			(32)			462			
5000344	LAKE TAPPS	WA		08/26/2021		85,690		(55)			(55)			571			
5000345	ENNIS	TX		08/26/2021		67,405		(45)			(45)			911			
5000346	NORTH HIGHLANDS	CA		08/26/2021		75,702		(39)			(39)			540			
5000347	TROUTDALE	OR		08/26/2021		124,098		(86)			(86)			789			
5000348	GASTON	OR		08/26/2021		136,203		(105)			(105)			850			
5000349	SALEM	OR		08/26/2021		65,177		(56)			(56)			360			
5000351	LANCASTER	CA		08/26/2021		97,328		(40)			(40)			446			
5000352	CLACKAMAS	OR		08/26/2021		86,063		(49)			(49)			592			
5000353	OXNARD	CA		08/26/2021		293,381		(135)			(135)			1,368			
5000355	ALBUQUERQUE	NM		08/26/2021		77,127		(59)			(59)			509			
5000356	AMARILLO	TX		08/26/2021		148,346		(40)			(40)			500			
5000357	HANCOCK	NY		09/24/2021		138,335		(69)			(69)			579			
5000358	BRANFORD	FL		09/24/2021		171,934		(99)			(99)			755			
5000359	CAMERON	NC		09/24/2021		138,482		(50)			(50)			661			
5000360	VILLE PLATTE	LA		09/24/2021		109,844		(46)			(46)			520			
5000361	UMATILLA	OR		09/24/2021		225,077		(131)			(131)			1,569			
5000362	MIDDLEBURG	FL		09/24/2021		216,844		(67)			(67)			834			
5000363	TUCUMCARI	NM		09/24/2021		157,311		(39)			(39)			977			

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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/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000364	MONROE	LA		09/24/2021		68,620		(35)			(35)			511			
5000365	LORIS	SC		09/24/2021		68,668		(36)			(36)			723			
5000366	PRATTVILLE	AL		09/24/2021		103,808		(81)			(81)			647			
5000367	QUAKERTOWN	PA		09/24/2021		106,763		(54)			(54)			450			
5000369	LOGANSPORT	LA		09/24/2021		40,236		(48)			(48)			398			
5000370	ORLANDO	FL		09/24/2021		54,388		(42)			(42)			338			
5000371	HANCEVILLE	AL		09/24/2021		208,827		(119)			(119)			775			
5000372	SYLMAR	CA		09/24/2021		190,699		(88)			(88)			844			
5000373	MULBERRY	AR		09/24/2021		115,286		(43)			(43)			655			
5000374	WINNSBORO	TX		09/24/2021		127,580		(46)			(46)			609			
5000375	DAVIE	FL		09/24/2021		66,406		(64)			(64)			672			
5000376	NORWALK	CA		09/24/2021		77,790		(36)			(36)			342			
5000377	ORLANDO	FL		09/24/2021		68,449		(52)			(52)			422			
5000378	STUART	FL		09/24/2021		65,572		(62)			(62)			666			
5000379	VERNON	CT		09/24/2021		62,230		(53)			(53)			669			
5000380	APOPKA	FL		09/24/2021		23,317		(36)			(36)			432			
5000381	ROSEVILLE	CA		09/24/2021		88,495		(40)			(40)			389			
5000382	ST STEPHENS	AL		09/24/2021		29,071		(45)			(45)			410			
5000383	HARTLAND	MI		09/24/2021		48,849		(37)			(37)			294			
5000384	SAN JOSE	CA		09/24/2021		249,513		(114)			(114)			1,097			
5000385	SIKESTON	MO		09/24/2021		167,509		(91)			(91)			450			
5000386	HAYWARD	CA		09/24/2021		329,543		(164)			(164)			1,381			
5000387	SUNNYVALE	CA		09/24/2021		244,051		(138)			(138)			905			
5000388	CORONA	CA		09/24/2021		139,272		(91)			(91)			437			
5000389	LANCASTER	CA		09/24/2021		123,527		(62)			(62)			526			
5000390	OCALA	FL		09/24/2021		22,618		(30)			(30)			276			
5000391	SAN JOSE	CA		09/24/2021		161,475		(62)			(62)			1,244			
5000392	FLAT ROCK	NC		09/24/2021		109,935								180			
5000393	LADY LAKE	FL		09/24/2021		53,083		(47)			(47)			638			
5000394	WARREN	OH		09/24/2021		20,889		(29)			(29)			541			
5000395	CORVALLIS	OR		09/24/2021		41,524		(31)			(31)			422			
5000396	FORT COLLINS	CO		09/24/2021		70,919		(42)			(42)			490			
5000397	AIKEN	SC		09/24/2021		153,031		(46)			(46)			609			
5000399	UMATILLA	FL		09/24/2021		189,179		(54)			(54)			520			
5000400	ARCHER	FL		09/24/2021		124,473		(35)			(35)			424			
5000401	JACKSONVILLE	AR		09/24/2021		174,349		(52)			(52)			694			
5000402	HARRAH	OK		09/24/2021		120,572		(37)			(37)			794			
5000403	SHADY POINT	OK		10/22/2021		154,573		(59)			(59)			1,015			
5000404	ABILENE	TX		10/22/2021		102,357		(27)			(27)			341			
5000405	GLEN ROSE	TX		10/22/2021		102,644		(38)			(38)			505			
5000406	BOYNTON BEACH	FL		10/22/2021		139,965		(108)			(108)			862			
5000407	GOLETA	CA		10/22/2021		73,533		(53)			(53)			1,033			
5000408	MOSES LAKE	WA		10/22/2021		84,868		(78)			(78)			460			
5000409	HOMER	LA		10/22/2021		132,891		(48)			(48)			626			
5000410	BIG SANDY	TX		10/22/2021		85,944		(67)			(67)			177			
5000411	HAYWARD	CA		10/22/2021		227,636		(113)			(113)			954			
5000412	BLOOMINGBURG	NY		10/22/2021		19,849		(27)			(27)			181			
5000413	HARTLAND	MI		10/22/2021		128,446		(65)			(65)			539			
5000414	JACKSON	MO		10/22/2021		116,128		(58)			(58)			483			
5000415	SUNNYVALE	CA		10/22/2021		157,559		(57)			(57)			747			
5000416	WASHINGTON	MI		10/22/2021		53,420		(51)			(51)			737			
5000417	SEGUIN	TX		10/22/2021		204,875		(75)			(75)			1,008			
5000418	HARRISBURG	PA		10/22/2021		28,026		(44)			(44)			948			
5000419	HOPKINS	MI		10/22/2021		19,930		(25)			(25)			312			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000420	LAKE CITY	FL		10/22/2021		100,020		(57)			(57)			678			
5000421	FOX	AR		10/22/2021		128,804		(49)			(49)			656			
5000422	CLAYTON	CA		10/22/2021		232,143		(119)			(119)			1,001			
5000423	AUMSVILLE	OR		10/22/2021		68,880		(49)			(49)			437			
5000424	HOPKINS	MI		10/22/2021		59,439		(65)			(65)			875			
5000425	PORTERVILLE	CA		10/22/2021		32,812		(19)			(19)			112			
5000426	LAKESIDE	CA		10/22/2021		181,825		(92)			(92)			782			
5000427	HUNTINGTON BEACH	CA		10/22/2021		148,435		(74)			(74)			618			
5000428	PLANT CITY	FL		10/22/2021		257,653		(32)			(32)			5			
5000429	TRENTON	FL		10/22/2021		221,959		(61)			(61)			775			
5000430	PEARSALL	TX		10/22/2021		200,256		(61)			(61)			801			
5000431	TUCSON	AZ		11/19/2021		249,835		(92)			(92)			811			
5000432	OCALA	FL		11/19/2021		104,838		(49)			(49)			464			
5000433	LOUISA	KY		11/19/2021		87,256		(56)			(56)			569			
5000434	MARSHALL	TX		11/19/2021		85,991		(35)			(35)			388			
5000435	FORT PIERCE	FL		11/19/2021		58,509		(67)			(67)			577			
5000436	CUSHING	TX		11/19/2021		105,000		(78)			(78)			618			
5000438	MELBOURNE	FL		11/19/2021		66,164		(38)			(38)			450			
5000439	SPRING VALLEY	CA		11/19/2021		128,758		(64)			(64)			536			
5000440	PINELLAS PARK	FL		11/19/2021		64,644		(46)			(46)			407			
5000441	PORTLAND	MI		11/19/2021		56,885		(46)			(46)			347			
5000442	RIVERVIEW	FL		11/19/2021		65,304		(59)			(59)			340			
5000443	FLAT ROCK	MI		11/19/2021		26,292		(36)			(36)			367			
5000444	HOPKINS	MI		11/19/2021		61,602		(51)			(51)			649			
5000445	MAYS LANDING	NJ		11/19/2021		118,706		(100)			(100)			842			
5000446	SARASOTA	FL		11/19/2021		112,266		(96)			(96)			741			
5000447	ZEPHYRHILLS	FL		11/19/2021		47,929		(50)			(50)			486			
5000448	MARION	OH		11/19/2021		126,346		(39)			(39)			749			
5000449	TRENTON	FL		11/19/2021		106,595		(30)			(30)			445			
5000450	LA PUENTE	CA		11/19/2021		266,836		(81)			(81)			1,186			
5000451	MINERAL WELLS	TX		12/16/2021		88,628		(62)			(62)			556			
5000452	PERRYVILLE	MD		12/16/2021		166,687		(93)			(93)			610			
5000453	GOLDEN	CO		12/16/2021		50,141		(87)			(87)			641			
5000454	WALLED LAKE	MI		12/16/2021		16,284		(59)			(59)			398			
5000455	SURPRISE	AZ		12/16/2021		51,769		(42)			(42)			295			
5000456	CITRUS HEIGHTS	CA		12/16/2021		148,681		(73)			(73)			616			
5000457	BRIGHTON	MI		12/16/2021		33,907		(55)			(55)			491			
5000458	FAYETTEVILLE	GA		12/16/2021		31,959		(57)			(57)			274			
5000459	NEWARK VALLEY	NY		12/16/2021		72,376		(53)			(53)			426			
5000460	ASHLEY	OH		12/16/2021		98,824		(30)			(30)			389			
5000461	JACKSONVILLE	FL		12/16/2021		197,635		(59)			(59)			516			
5000462	LOWER LAKE	CA		01/25/2022				(73)			(73)			950			
5000463	SANFORD	NC		01/25/2022				(91)			(91)			1,236			
5000464	LORENA	TX		01/25/2022				(63)			(63)			843			
5000465	DELANO	TN		01/25/2022				(58)			(58)			774			
5000466	MUNFORD	AL		01/25/2022				(44)			(44)			619			
5000467	NEW RINGGOLD	PA		01/25/2022				(26)			(26)			214			
5000468	PRESTON	ID		01/25/2022				(25)			(25)			387			
5000469	OVERTON	TX		01/25/2022				(38)			(38)			507			
5000470	SAN JOSE	CA		01/25/2022				(157)			(157)			1,197			
5000471	FORESTHILL	CA		01/25/2022				(41)			(41)			272			
5000472	TALENT	OR		01/25/2022				(41)			(41)			306			
5000473	EL MIRAGE	AZ		01/25/2022				(34)			(34)			296			
5000474	HUDSONVILLE	MI		01/25/2022				(57)			(57)			543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000475	VALRICO	FL		01/25/2022				(44)			(44)			441			
5000476	RAYNE	LA		01/25/2022				(36)			(36)			453			
5000477	DONALD	OR		01/25/2022				(89)			(89)			694			
5000478	MYRTLE BEACH	SC		01/25/2022				(59)			(59)			495			
5000479	STUART	FL		01/25/2022				(52)			(52)			472			
5000480	CORNELIUS	OR		01/25/2022				(78)			(78)			578			
5000481	SILVER CITY	NM		01/25/2022				(36)			(36)			400			
5000482	HEREFORD	PA		01/25/2022				(67)			(67)			449			
5000483	DEL VALLE	TX		01/25/2022				(73)			(73)			430			
5000484	OXNARD	CA		01/25/2022				(135)			(135)			1,491			
5000485	DAVIE	FL		01/25/2022				(85)			(85)			734			
5000486	MURRELLS INLET	SC		01/25/2022				(170)			(170)			2,255			
5000487	MELROSE	FL		01/25/2022				(101)			(101)			3,676			
5000488	NORWOOD	NC		01/25/2022				(57)			(57)			796			
5000489	QUITMAN	TX		01/25/2022				(37)			(37)			320			
5000490	FLORENCE	OR		01/25/2022				(51)			(51)			629			
5000491	SPARTA	MO		01/25/2022				(51)			(51)			4,999			
5000492	MOXEE	WA		01/25/2022				(74)			(74)			910			
5000493	ROXBORO	NC		02/18/2022				(79)			(79)			616			
5000494	DIANA	TX		02/18/2022				(61)			(61)			440			
5000495	JESSUP	MD		02/18/2022				(71)			(71)			497			
5000496	FORT DEPOSIT	AL		02/18/2022				(53)			(53)			684			
5000497	PIEDMONT	AL		02/18/2022				(39)			(39)			247			
5000498	POTTSTOWN	PA		02/18/2022				(27)			(27)			369			
5000499	ORLANDO	FL		02/18/2022				(76)			(76)			395			
5000500	CONWAY	SC		02/18/2022				(88)			(88)			1,296			
5000502	MONTICELLO	AR		02/18/2022				(80)			(80)			582			
5000503	COATESVILLE	PA		02/18/2022				(26)			(26)			320			
5000504	ROCKY POINT	NC		02/18/2022				(29)			(29)			361			
5000505	RUSKIN	FL		02/18/2022				(66)			(66)			1,470			
5000506	POINT	TX		02/18/2022				(59)			(59)			1,109			
5000507	LAKELAND	FL		02/18/2022				(62)			(62)			809			
5000508	CHIEFLAND	FL		02/18/2022				(28)			(28)			798			
5000509	COCHRANTON	PA		02/18/2022				(43)			(43)			524			
5000510	CLAREMORE	OK		04/13/2022				(101)			(101)			795			
5000511	MONETTA	SC		04/13/2022				(38)			(38)			2,462			
5000512	CROSSETT	AR		04/13/2022				(53)			(53)			2,483			
5000513	COLUMBUS	MS		04/13/2022				(41)			(41)			1,199			
5000514	HAMMOND	NY		04/13/2022				(77)			(77)			448			
5000516	SACRAMENTO	CA		04/13/2022				(63)			(63)			539			
5000517	DEL VALLE	TX		04/13/2022				(55)			(55)			321			
5000518	TUCSON	AZ		04/13/2022				(94)			(94)			592			
5000519	MACUNGIE	PA		04/13/2022				(19)			(19)			220			
5000520	BENSALEM	PA		04/13/2022				(67)			(67)			521			
5000521	DOVER	AR		04/13/2022				(58)			(58)			767			
5000522	PETALUMA	CA		04/13/2022				(64)			(64)			332			
5000523	OCEAN BREEZE	FL		04/13/2022				(160)			(160)			1,926			
5000524	GRASS VALLEY	CA		04/13/2022				(29)			(29)			149			
5000525	NOVI	MI		04/13/2022				(38)			(38)			234			
5000526	DADE CITY	FL		04/13/2022				(87)			(87)			1,345			
5000527	TAMPA	FL		04/13/2022				(58)			(58)			527			
5000528	SANIBEL	FL		04/13/2022				(52)			(52)			612			
5000529	BOISE	ID		04/13/2022				(38)			(38)			437			
5000530	BARNARD	MO		04/13/2022				(47)			(47)			793			

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5000531	CAMPTONVILLE	CA		04/13/2022				(101)			(101)			5,217			
5000532	OXFORD	AL		05/27/2022				99			99			729			
5000533	BUTLER	PA		05/27/2022				83			83			488			
5000534	BISMARCK	AR		05/27/2022				237			237			1,661			
5000535	FREEPORT	FL		05/27/2022				76			76			6,272			
5000536	HIGBEE	MO		05/27/2022				60			60			342			
5000537	LLANO	TX		05/27/2022				93			93			487			
5000538	WILLIS	TX		05/27/2022				70			70			335			
5000539	DOWNSVILLE	LA		05/27/2022				76			76			405			
5000540	MANSFIELD	LA		05/27/2022				108			108			624			
5000541	EL DORADO	AR		05/27/2022				137			137			974			
5000542	PACOLET	SC		05/27/2022				165			165			1,680			
5000543	HOLLY LAKE RANCH	TX		05/27/2022				59			59			643			
5000544	BLUE CREEK	OH		05/27/2022				22			22			115			
5000545	NEW BLOOMFIELD	PA		05/27/2022				86			86			438			
5000546	MICCO	FL		05/27/2022				51			51			285			
5000547	WILLIS	MI		05/27/2022				66			66			358			
5000548	PALM BEACH GARDENS	FL		05/27/2022				55			55			340			
5000549	SAN JOSE	CA		05/27/2022				137			137			733			
5000550	HAMBURG	PA		05/27/2022				84			84			450			
5000551	ENUMCLAW	WA		05/27/2022				106			106			501			
5000552	HOT SPRINGS	AR		05/27/2022				72			72			384			
5000553	ANAHEIM	CA		05/27/2022				66			66			316			
5000554	CHESHIRE	OR		05/27/2022				86			86			404			
5000555	QUITMAN	TX		05/27/2022				56			56			197			
5000556	LEVELLAND	TX		05/27/2022				68			68			546			
5000557	EULESS	TX		05/27/2022				124			124			589			
5000558	HUDSON	FL		05/27/2022				41			41			301			
5000559	PELL CITY	AL		05/27/2022				91			91			1,007			
5000560	LEESBURG	FL		05/27/2022				63			63			322			
5000561	KINGSBURY	TX		05/27/2022				112			112			670			
5000562	JOHNSTON	SC		05/27/2022				53			53			245			
5000563	HIGHLAND	NC		05/27/2022				196			196			1,042			
5000564	PALATKA	FL		05/27/2022				99			99			526			
5000565	HARLETON	TX		05/27/2022				99			99			503			
5000566	QUINLAN	TX		05/27/2022				181			181			964			
5000567	KARNACK	TX		05/27/2022				95			95			509			
5000568	HASTINGS	FL		05/27/2022				198			198			1,052			
5000569	MELBOURNE	AR		05/27/2022				53			53			268			
5000570	KAYCEE	WY		05/27/2022				226			226			1,181			
5000571	BROOKSVILLE	FL		05/27/2022				55			55			281			
5000572	PORUM	OK		05/27/2022				196			196			1,172			
5000573	CUSTER	WA		05/27/2022				272			272			1,850			
5000574	Staten Island	NY		06/09/2022				335			335			4,139			
5000575	Portland	OR		06/09/2022				117			117			894			
5000576	Mililani	HI		06/09/2022				414			414			3,325			
5000577	Staten Island	NY		06/09/2022				458			458			5,498			
5000578	Brooklyn	NY		06/09/2022				471			471			3,914			
5000580	Syracuse	NY		06/09/2022				47			47			1,574			
5000581	Mililani	HI		06/09/2022				130			130			1,010			
5000582	Brooklyn	NY		06/09/2022				76			76			131			
5000583	Francis	UT		06/09/2022				150			150			1,240			
5000585	HASTINGS ON HUDSON	NY		06/09/2022				152			152			1,845			
5000586	Chino	CA		06/09/2022				138			138			1,584			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000587	Township Of Washington	NJ		06/09/2022				124			124			911			
5000588	Oceanside	NY		06/09/2022				279			279			2,262			
5000590	Washington	UT		06/09/2022				195			195			12,659			
5000591	Port Richey	FL		06/09/2022				32			32			266			
5000592	Morristown	AZ		06/09/2022				77			77			722			
5000593	La Crescenta	CA		06/09/2022				320			320			2,500			
5000594	Washington	UT		06/09/2022				169			169			1,239			
5000595	Sonora	CA		06/09/2022				34			34			251			
5000597	Hicksville	NY		06/09/2022				260			260			3,269			
5000598	San Diego	CA		06/09/2022				240			240			1,955			
5000599	Pembroke Pines	FL		06/09/2022				45			45			1,364			
5000602	Aventura	FL		06/09/2022				253			253			3,101			
5000603	Atlanta	GA		06/09/2022				167			167			1,367			
5000604	Burnsville	NC		06/09/2022				127			127			933			
5000605	Brigantine	NJ		06/09/2022				109			109			1,555			
5000607	Gainesville	FL		06/09/2022				43			43			334			
5000608	Stockton	CA		06/09/2022				83			83			939			
5000609	New York	NY		06/09/2022				824			824			7,010			
5000610	GOSHEN	NY		06/09/2022				174			174			1,344			
5000611	Staten Island	NY		06/09/2022				161			161			53,374			
5000613	Princeton	NJ		06/09/2022				314			314			4,226			
5000615	Irvine	CA		06/09/2022				488			488			5,687			
5000618	Brooklyn	NY		06/09/2022				486			486			6,172			
5000619	Brooklyn	NY		06/09/2022				171			171			5,969			
5000620	Montague	NJ		06/09/2022				87			87			312			
5000621	Cotton Wood Heights	UT		06/09/2022				459			459			3,856			
5000622	Bakersfield	CA		06/09/2022				125			125			3,209			
5000623	Rancho Mirage	CA		06/09/2022				21			21			51			
5000624	Nottingham	MD		06/09/2022				59			59			958			
5000625	Jamaica	NY		06/09/2022				370			370			3,144			
5000626	Point Pleasant Beach	NJ		06/09/2022				116			116			835			
5000627	Flemington	NJ		06/09/2022				191			191			2,350			
5000628	Haddonfield	NJ		06/09/2022				162			162			1,782			
5000630	Syosset	NY		06/09/2022				739			739			10,606			
5000631	Long Beach	NY		06/09/2022				151			151			1,831			
5000632	Norwood	NJ		06/09/2022				184			184			2,179			
5000634	Land O Lakes	FL		06/09/2022				121			121			954			
5000635	Meridian	ID		06/09/2022				78			78			633			
5000636	Brooklyn	NY		06/09/2022				245			245			2,000			
5000637	Hewlett Harbor	NY		06/09/2022				382			382			4,612			
5000639	Fresh Meadows	NY		06/09/2022				375			375			4,683			
5000640	Ossining	NY		06/09/2022				151			151			1,939			
5000641	Manteca	CA		06/09/2022				144			144			1,550			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022				68			68			543			
5000643	Rio Rancho	NM		06/09/2022				53			53			578			
5000645	San Carlos	CA		06/09/2022				781			781			6,092			
5000647	Montauk	NY		06/09/2022				281			281			3,216			
5000648	Corona	CA		06/09/2022				76			76			141,388			
5000649	Brooklyn	NY		06/09/2022				517			517			4,713			
5000650	Brooklyn	NY		06/09/2022				415			415			4,872			
5000652	Temecula	CA		06/09/2022				254			254			1,918			
5000653	Northport	NY		06/09/2022				221			221			1,878			
5000654	Broken Arrow	OK		06/09/2022				112			112			2,869			
5000655	Ontario	CA		06/09/2022				150			150			1,207			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000656	Great Neck	NY		06/09/2022				391			391			3,014			
5000657	Ridgewood	NY		06/09/2022				232			232			2,684			
5000658	Spring Valley	NY		06/09/2022				214			214			1,681			
5000659	Brooklyn	NY		06/09/2022				627			627			4,823			
5000661	Richmond	CA		06/09/2022				114			114			1,416			
5000662	Holtsville	NY		06/09/2022				172			172			1,373			
5000663	Eagle Mountain	UT		06/09/2022				174			174			1,631			
5000664	Ozone Park	NY		06/09/2022				220			220			1,780			
5000666	Albuquerque	NM		06/09/2022				34			34			258			
5000667	Burlington	NJ		06/09/2022				49			49			194			
5000668	Huntington Beach	CA		06/09/2022				276			276			2,050			
5000669	Port Saint Lucie	FL		06/09/2022				60			60			488			
5000670	Staten Island	NY		06/09/2022				179			179			1,977			
5000671	Bakersfield	CA		06/09/2022				123			123			958			
5000672	Holtsville	NY		06/09/2022				90			90			721			
4006420	Olathe	KS		12/29/2017				50,233			50,233						
4006422	Olathe	KS		12/29/2017				31,664			31,664						
0299999 - Mortgages with partial repayments						154,350,445		35,778		450,704	486,482			4,127,660			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						181,632,769		25,701		450,704	476,405		20,138,464	23,908,667		(357,457)	(357,457)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated												
Oil and Gas Production - Affiliated												
Transportation Equipment - Unaffiliated												
Transportation Equipment - Affiliated												
Mineral Rights - Unaffiliated												
Mineral Rights - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated												
BES2LW-NY-2	CHANNEL FUNDING LLC 0.000% 01/18/33			Direct Loan Funding	.	12/17/2021			1,565,450			
BES2EF-6G-5	SR CLO III WH FUNDING			Direct Loan Funding	.	08/16/2021			500,000			
82811Q-AC-3	SILVER ROCK CLO LTD			Transfer from Sch D	.	09/30/2022		15,930,600				
BES2EF-6G-5	SR CLO III WH FUNDING			Transfer from Sch DA	.	09/30/2022		1,000,000				
78408Q-AB-2	SAIL			Direct Loan Funding	.	09/30/2022		47,376				
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated								16,977,976	2,065,450			XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated												
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPPORTUNIT	New York	NY	BLACKSTONE TACTICAL OPPORTUNIT	.	01/26/2015			45,579			
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP			OCEANSOUND PARTNERS FUND LP	.	02/14/2020			855,855			
BES2CS-94-3	PENDULUM OPPORTUNITIES LLC			PENDULUM OPPORTUNITIES LLC	.	07/13/2021			323,551			
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			VIEWPOINT VENTURES FUND I LP	.	01/21/2022			295,058			
BGH6SJ-PN-4	CAYMAN UNIVERSE ISSUER LLC INT			CAYMAN UNIVERSE ISSUER LLC INT	.	08/21/2020			211,920			
2599999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated									1,731,963			XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated												
Surplus Debentures, etc. – Unaffiliated												
Surplus Debentures, etc. - Affiliated												
Collateral Loans - Unaffiliated												
Collateral Loans - Affiliated												
Non-collateral Loans - Unaffiliated												
Non-collateral Loans - Affiliated												
Capital Notes - Unaffiliated												
Capital Notes - Affiliated												
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Guaranteed State Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
All Other Low Income Housing Tax Credit - Unaffiliated												
All Other Low Income Housing Tax Credit - Affiliated												
Working Capital Finance Investment - Unaffiliated												
Any Other Class of Assets - Unaffiliated												
Any Other Class of Assets - Affiliated												
4899999 – Subtotals - Unaffiliated								16,977,976	3,797,413			XXX
4999999 – Subtotals - Affiliated												XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
5099999 Totals								16,977,976	3,797,413			XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in B./A.C.V. (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
48250H-AC-2	KKR 2012-1A B 0.000% 07/15/30			Paydown	12/20/2021	04/15/2022								(117,209)	(117,209)				(2,316)
784080-AB-2	SAIL 0.000% 06/28/27			Paydown	10/31/2018	09/28/2022	49,404							49,404	49,404				91,816
78711A-AA-1	SAILS 4 LLC 3.000% 04/30/26			Paydown	09/30/2018	08/12/2022													
03330J-AN-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2019			Paydown	10/26/2021	04/25/2022	493,721							493,721	493,721				369
04015X-AN-2	ARES CLO LTD SERIES 14 31RA CLASS SUB 14			Paydown	12/20/2021	08/24/2022													
05682W-AC-7	BAIN CAPITAL CREDIT CLO LIMITE SERIES 18			Paydown	12/20/2021	07/19/2022	357,158							357,185	357,185				15,159
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB			Paydown	12/20/2021	07/18/2022	56,068							56,068	56,068				4,177
BGH4XL-QC-1	CARVANA AUTO REC TRUST CART 2015-1A			Paydown	01/18/2017	07/15/2022	29,879							29,879	180,848		150,970	150,970	
BGH4XL-QE-7	CARVANA AUTO REC TRUST CART 2015-1B			Paydown	01/18/2017	07/15/2022	103,328							103,328	273,547		170,216	170,216	
36320N-AE-6	GALXY 2015-19A COMB SERIES 2015-20A CLAS			Paydown	12/20/2021	07/20/2022													
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C			Paydown	12/20/2021	07/20/2022													
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			Paydown	12/20/2021	04/19/2022								(273,531)	(273,531)				(6,682)
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU			Paydown	12/20/2021	04/19/2022								(610,464)	(610,464)				(7,069)
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS			Paydown	12/20/2021	07/20/2022													
59801R-AE-7	MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS			Paydown	12/20/2021	01/19/2022								(36,086)	(36,086)				
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10A CLASS			Paydown	12/20/2021	09/30/2022	550							550	550				
76113@-AF-9	RESERVOIR FINANCIAL LLC 0.000% 01/18			Paydown	12/21/2018	09/30/2022								(1,950,000)	(1,950,000)				2,212

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
96660#-AE-5	WHITNEY FUNDING LLC 0.000% 12/18/23			Paydown	11/19/2020	09/30/2022	10,584,985							10,584,985	10,584,985				867,381
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							11,675,093							8,687,830	9,009,018		321,186	321,186	965,047
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			PINEBRIDGE PRIVATE CREDIT RATE	11/27/2018	09/30/2022	54,122							54,122	54,122				
BGH3EK-7N-3	1893 FUND LLC	Seattle	WA	1893 FUND LLC	11/28/2014	09/30/2022	104,161							104,161	104,161				
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			VIEWPOINT VENTURES FUND	01/21/2022	07/15/2022	1,018,098							1,018,098	1,018,098				24,335
2599999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							1,176,381							1,176,381	1,176,381				24,335
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
4899999 – Subtotals - Unaffiliated							12,851,474							9,864,211	10,185,399		321,186	321,186	989,382
4999999 – Subtotals - Affiliated																			
5099999 Totals							12,851,474							9,864,211	10,185,399		321,186	321,186	989,382

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		07/01/2022	Interest Capitalization	XXX	10,784	10,784		1.A
91282C-FG-1	US TREASURY N B 3.250% 08/31/24		09/27/2022	Various	XXX	3,921,484	4,000,000	9,876	1.A FE
0109999999 - Bonds - U.S. Governments						3,932,268	4,010,784	9,876	XXX
Bonds - All Other Governments									
085209-AJ-3	GOVT OF BERMUDA SERIES 144A 5.000% 07/	D	07/11/2022	HSBC	XXX	1,490,220	1,500,000		1.E FE
0309999999 - Bonds - All Other Governments						1,490,220	1,500,000		XXX
Bonds - U.S. States, Territories and Possessions									
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
010869-JL-0	ALAMEDA CA CORRIDOR TRANSPRTN SERIES B		07/01/2022	Various	XXX	1,250,000	1,250,000		1.E FE
20755D-AB-2	FANNIE MAE CAS SERIES 2022 R08 CLASS 1M2		08/03/2022	Various	XXX	1,940,290	1,928,571		1.A
3130AT-2D-8	FEDERAL HOME LOAN BANK 5.000% 08/25/37		08/18/2022	TD Securities (USA) LLC	XXX	2,000,000	2,000,000		1.B FE
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		09/01/2022	Interest Capitalization	XXX	6,431	6,431		1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		09/01/2022	Interest Capitalization	XXX	844	844		1.A
663903-KT-8	NORTHEAST OH REGL SWR DIST 3.300% 11/1		09/21/2022	Tax Free Exchange	XXX	1,210,191	1,050,000	12,128	2.B Z
663903-KU-5	NORTHEAST OH REGL SWR DIST 3.300% 11/1		09/21/2022	Tax Free Exchange	XXX	1,406,699	1,450,000	16,748	1.B FE
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						7,814,455	7,685,846	28,876	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		09/15/2022	Interest Capitalization	XXX				4.C FE
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690% 05/25/		09/01/2022	J.P. MORGAN SECURITIES LLC	XXX	204,375	250,000	1,887	2.B FE
03027X-BA-7	AMERICAN TOWER CORP 2.900% 01/15/30		09/01/2022	US Bancorp Investments	XXX	430,045	500,000	2,054	2.C FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833%		09/01/2022	WELLS FARGO SECURITIES, LLC	XXX	753,250	1,000,000	18,633	2.C FE
09062X-AG-8	BIOGEN INC 3.150% 05/01/50		08/05/2022	Various	XXX	717,244	1,000,000	8,575	2.A FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		08/29/2022	BOFA SECURITIES	XXX	996,047	1,000,000	4,583	1.C FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.2		07/13/2022	Various	XXX	395,620	416,771	2,952	1.G FE
14448C-AS-3	CARRIER GLOBAL CORP SERIES WI 3.577% 0		09/01/2022	Various	XXX	2,314,490	3,000,000	42,626	2.C FE
14989@-AA-2	CEAMER FINANCE II LLC 6.920% 05/15/38		08/23/2022	Direct Loan Funding	XXX	2,500,000	2,500,000		2.B PL
19075Q-AE-2	COBANK ACB SERIES K 6.450% Perpet		08/16/2022	J.P. Morgan Securities Inc.	XXX	1,000,000	1,000,000		2.A FE
20369#-AA-7	COMMUNITY FUNDING 2018 LLC 5.250% 07/1		08/19/2022	DLNY GA DLIM Mgd. - Sec	XXX	3,081,395	3,292,250	16,574	2.C PL
21871X-AN-9	COREBRIDGE FINANCIAL INC SERIES 144A 6		08/18/2022	J.P. Morgan Securities Inc.	XXX	4,250,000	4,250,000		2.C FE
256677-AM-7	DOLLAR GENERAL CORP 5.500% 11/01/52		09/06/2022	CIT Group Holdings Inc.	XXX	2,497,550	2,500,000		2.B FE
29365T-AM-6	ENTERGY TEXAS INC ENTERGY TEXAS INC 5.		08/22/2022	Goldman Sachs & Co.	XXX	2,237,085	2,250,000		1.G FE
302445-AE-1	TELEDYNE FLIR LLC 2.500% 08/01/30		07/08/2022	WELLS FARGO SECURITIES, LLC	XXX	413,750	500,000	5,590	2.C FE
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		07/22/2022	NOMURA SECURITIES INTERNATIONA	XXX	19,780,518	20,000,000	72,222	1.A FE
31620M-BZ-8	FIDELITY NATL INFO SERV 5.625% 07/15/5		07/06/2022	J.P. Morgan Securities Inc.	XXX	3,248,570	3,250,000		2.B FE
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2022	Interest Capitalization	XXX	13,602	13,602		1.A
34964C-AF-3	FORTUNE BRANDS HOME & SE 4.000% 03/25/		08/16/2022	WELLS FARGO SECURITIES, LLC	XXX	230,443	250,000	3,972	2.B FE
361448-BK-8	GATX CORP 4.900% 03/15/33		08/08/2022	CIT Group Holdings Inc.	XXX	495,245	500,000		2.B FE
37940X-AQ-5	GLOBAL PAYMENTS INC 5.400% 08/15/32		09/01/2022	BOFA SECURITIES	XXX	243,608	250,000	525	2.C FE
381738-AG-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20		08/18/2022	J.P. Morgan Securities Inc.	XXX	9,469,446	9,800,000	62,042	1.A FE
404119-CB-3	HCA INC 3.500% 07/15/51		08/03/2022	Goldman Sachs & Co.	XXX	7,416,200	10,000,000	19,444	2.C FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		08/02/2022	Barclays Capital	XXX	19,999,756	20,000,000	98,817	1.A FE
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS		09/27/2022	Barclays Capital	XXX	8,499,997	8,500,000	45,081	1.A FE
46335#-AA-3	IROQUOIS COLLATERAL ISSUER 202 6.850%		09/16/2022	IROQUOIS COLLATERAL ISSUER 202	XXX	63,000,000	63,000,000		2.B Z
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		07/27/2022	J.P. Morgan Securities Inc.	XXX	1,203,516	1,250,000	4,375	1.C FE
46816@-AA-3	JACKSON CREEK SECURED NOTES 20 6.850%		09/16/2022	JACKSON CREEK SECURED NOTES 20	XXX	54,000,000	54,000,000		2.B Z
48250E-AU-9	KKR FINANCIAL CLO LTD SERIES 30A CLASS C		07/06/2022	Credit Suisse Sec (USA) LLC	XXX	3,744,800	4,000,000	27,399	1.F FE
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		07/28/2022	Direct Loan Funding	XXX	1,200,000	1,200,000		2.B PL
48261*-AA-1	KFIVE I LLC 10.000% 04/09/28		01/04/2022	Direct Loan Funding	XXX	(297,711)	(297,711)		2.C Z
48261*-AA-1	KFIVE I LLC 10.000% 04/09/28		05/15/2022	Interest Capitalization	XXX	963,544	963,544		2.C Z
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 7.984% 0		09/29/2022	Direct Loan Funding	XXX	30,536,321	30,536,321		1.E FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 7.984% 0		07/12/2022	Direct Loan Funding	XXX	1,260,679	1,260,679		1.F FE
49327V-2C-7	KEY BANK NA 4.900% 08/08/32		08/03/2022	KeyBanc Capital Markets	XXX	3,491,250	3,500,000		2.A FE
548661-EB-9	LOWE S COS INC Lowe's Companies Inc. 3		08/22/2022	WELLS FARGO SECURITIES, LLC	XXX	2,299,470	3,000,000	41,708	2.A FE
548661-EM-5	LOWES COS INC 5.625% 04/15/53		09/06/2022	Goldman Sachs & Co.	XXX	3,985,720	4,000,000		2.A FE
55336V-BU-3	MPLX LP 4.950% 09/01/32		08/08/2022	Barclays Capital	XXX	2,485,825	2,500,000		2.B FE
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP 5.150%		08/17/2022	U. S. BANCORP INVESTMENTS, INC	XXX	960,830	1,000,000	17,739	2.A FE
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP 4.200%		08/17/2022	Morgan Stanley & Co.	XXX	12,832,050	15,000,000	238,000	2.A FE

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

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571903-BG-7	MARRIOTT INTERNATIONAL SERIES HH 2.850		08/31/2022	ROBERT W. BAIRD & CO INC	XXX	418,350	500,000	5,423	2.C FE
571903-BJ-1	MARRIOTT INTERNATIONAL 5.000% 10/15/27		09/06/2022	WELLS FARGO SECURITIES, LLC	XXX	3,469,480	3,500,000		2.C FE
573284-AX-4	MARTIN MARIETTA MATE MARTIN MARIETTA MAT		08/22/2022	TRUIST SECURITIES INC	XXX	1,434,220	2,000,000	6,933	2.B FE
574599-BM-7	MASCO CORP 4.500% 05/15/47		08/22/2022	TRUIST SECURITIES INC	XXX	861,650	1,000,000	12,375	2.B FE
58013M-FT-6	MCDONALD S CORP 5.150% 09/09/52		09/06/2022	Goldman Sachs & Co.	XXX	6,225,375	6,250,000		2.A FE
651639-AZ-9	NEWMONT CORP 2.600% 07/15/32		09/01/2022	J.P. MORGAN SECURITIES LLC	XXX	810,650	1,000,000	3,683	2.A FE
65364U-AS-5	NIAGARA MOHAWK POWER SERIES 144A 5.783		09/12/2022	WELLS FARGO SECURITIES, LLC	XXX	3,000,000	3,000,000		2.A FE
65779#-AA-6	NORTH BRANCH SECURED ISSUER 20 6.850%		09/16/2022	NORTH BRANCH SECURED ISSUER 20	XXX	56,200,000	56,200,000		2.B Z
682680-AZ-6	ONEOK INC 4.450% 09/01/49		08/03/2022	Goldman Sachs & Co.	XXX	8,339,600	10,000,000	190,361	2.C FE
68389X-BY-0	ORACLE CORP 3.850% 04/01/60		08/03/2022	Goldman Sachs & Co.	XXX	7,210,500	10,000,000	132,611	2.B FE
693342-AJ-6	PG E WILDFIRE RECOVERY SERIES A 4 5.21		07/13/2022	CIT Group Holdings Inc.	XXX	1,499,979	1,500,000		1.A FE
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		09/08/2022	Credit Suisse Sec (USA) LLC	XXX	499,995	500,000	3,579	1.C FE
694476-AF-9	PACIFIC LIFECORP SERIES 144A 5.400% 09		09/08/2022	Goldman Sachs & Co.	XXX	3,245,190	3,250,000		1.G FE
78396Y-AB-9	SESAC FINANCE SERIES 2022 1 CLASS A2 144		07/01/2022	Guggenheim Securities, LLC	XXX	1,825,326	1,875,000		2.C FE
78520E-AC-0	SABEY DATA CENTER ISSUER LLC SERIES 2022		07/01/2022	Guggenheim Securities, LLC	XXX	1,223,788	1,250,000		1.E FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A		07/21/2022	Barclays Capital	XXX	89,835	97,250		2.C FE
83407A-AD-4	SOFI CONSUMER LOAN PROGRAM SERIES 2020 1		08/24/2022	CANTOR FITZGERALD & CO	XXX	3,837,500	4,000,000	327	2.B FE
85208#-AA-5	SPRINT INTERMEDIATE HOLDINGS I 11.174%		03/30/2022	Direct Loan Funding	XXX	(1,327,784)	(1,327,784)		2.C Z
85208#-AA-5	SPRINT INTERMEDIATE HOLDINGS I 11.174%		06/30/2022	Interest Capitalization	XXX	2,018,627	2,018,627		2.C Z
85208@-AA-7	SPRINT INTERMEDIATE HOLDING I 9.700% 0		09/09/2022	Direct Loan Funding	XXX	1,058,500	1,058,500		4.C Z
85208@-AA-7	SPRINT INTERMEDIATE HOLDING I 9.700% 0		09/30/2022	Interest Capitalization	XXX	769,507	769,507		4.C Z
87162W-AH-3	TD SYNNEX CORP SERIES WI 2.375% 08/09/		07/14/2022	Tax Free Exchange	XXX	250,000	250,000	2,573	2.C FE
87162W-AK-6	TD SYNNEX CORP SERIES WI 2.650% 08/09/		07/14/2022	Tax Free Exchange	XXX	1,455,724	1,500,000	17,225	2.C FE
87264A-CT-0	T MOBILE USA INC 3.400% 10/15/52		06/29/2022	Tax Free Exchange	XXX	5,245,069	5,250,000	37,683	2.C FE
87326#-AC-4	TA WEG HOLDINGS LLC 9.674% 10/02/25		09/30/2022	Direct Loan Funding	XXX	3,218,105	3,218,105		3.A PL
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		09/14/2021	Interest Capitalization	XXX	138,771	138,771		2.C Z
92374#-AA-9	VERMILION NOTE ISSUER 2022-09 7.000% 0		09/22/2022	VERMILION NOTE ISSUER 2022-09,	XXX	69,000,000	69,000,000		2.B Z
931427-AT-5	WALGREENS BOOTS ALLIANCE 4.100% 04/15/		08/03/2022	Goldman Sachs & Co.	XXX	8,362,300	10,000,000	125,278	2.B FE
96950F-AP-9	WILLIAMS COMPANIES INC 4.900% 01/15/45		08/17/2022	Morgan Stanley & Co.	XXX	14,068,200	15,000,000	69,417	2.B FE
98544@-AA-3	YELLOW CREEK COLLATERALIZED FI 6.900%		09/22/2022	YELLOW CREEK COLLATERALIZED FI	XXX	66,000,000	66,000,000		2.B Z
BES2F8-7N-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		09/13/2022	Direct Loan Funding	XXX	32,502,449	32,502,449		2.C Z
BES2F8-7N-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		07/15/2022	Interest Capitalization	XXX	260,684	260,684		2.C Z
BES2GU-Y0-4	CLARUS CAPITAL LLC 6.424% 09/30/31		09/30/2022	Direct Loan Funding	XXX	10,245,691	10,245,691		2.C Z
BES2GU-Y5-3	CLARUS CAPITAL LLC 10.000% 09/30/31		09/30/2022	Direct Loan Funding	XXX	2,713,661	2,713,661		2.C Z
BES2JQ-GG-5	GC WAVES HOLDINGS INC 9.243% 08/13/26		09/30/2022	Direct Loan Funding	XXX	2,118,600	2,140,000		2.C Z
BES2KQ-MY-7	HOMETAP INVESTMENT PARTNERS II 7.532%		09/21/2022	Various	XXX	17,998,301	17,948,106	90,599	2.A Z
BES2KQ-MY-7	HOMETAP INVESTMENT PARTNERS II 7.532%		04/08/2022	Direct Loan Funding	XXX	1,756,984	1,756,984		2.B Z
BES2LW-NU-0	CHANNEL FUNDING LLC 4.490% 01/18/33		08/17/2022	Direct Loan Funding	XXX	10,035,000	10,035,000		1.E Z
BES2LW-NV-8	CHANNEL FUNDING LLC 5.240% 01/18/33		08/17/2022	Direct Loan Funding	XXX	1,083,780	1,083,780		2.C Z
BES2LW-NW-6	CHANNEL FUNDING LLC 7.990% 01/18/33		08/17/2022	Direct Loan Funding	XXX	802,800	802,800		3.B Z
BES2LW-NX-4	CHANNEL FUNDING LLC 10.240% 01/18/33		08/17/2022	Direct Loan Funding	XXX	561,960	561,960		4.C Z
BES2MD-EJ-6	MESA AIRLINES INC 7.543% 12/30/23		08/26/2022	Direct Loan Funding	XXX	4,500,000	4,500,000		2.C Z
BES2NK-E5-9	INFOGAIN CORP 6.750% 07/17/28		07/28/2022	Direct Loan Funding	XXX	170,068	170,068		2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 10.500% 12/22/28		09/30/2022	Direct Loan Funding	XXX	1,792,683	1,792,683		2.C Z
BES2P0-1Z-9	ZEPHYRUS AERO 1 LLC 6.120% 04/28/24		09/16/2022	Direct Loan Funding	XXX	51,191,105	51,191,105		1.A
BES2QS-36-9	LUV CAR WASH GROUP LLC 8.793% 03/15/27		09/06/2022	Direct Loan Funding	XXX	587,838	587,838		2.C Z
BES2S1-65-5	HLSG INTERMEDIATE LLC 9.230% 03/31/28		09/29/2022	Direct Loan Funding	XXX	267,361	267,361		2.C Z
BES2SU-U0-5	ACS NB ENGINE TL 5.500% 01/01/50		06/15/2022	Direct Loan Funding	XXX	161,346	161,346		2.B Z
BES2TB-Y5-1	TAILOS INC SECURED 6.500% 03/31/24		09/23/2022	Direct Loan Funding	XXX	759,270	759,270		2.B Z
BES2U4-XK-3	NXGEN BUYER INC 13.750% 04/30/26		08/19/2022	Direct Loan Funding	XXX	736,667	736,667		2.B Z
BES2V5-7N-2	COWBELL CYBER INC 8.000% 06/03/28		07/20/2022	COWBELL CYBER, INC.	XXX	9,000,000	9,000,000		2.B Z
BES2VP-G3-2	TITAN AIRCRAFT INVESTMENTS 1 L 8.068%		06/13/2022	Direct Loan Funding	XXX	1,413,000	1,413,000		2.B Z
BES2W4-KQ-2	SGA DENTAL PARTNERS OPCO LLC 8.493% 06		09/30/2022	Direct Loan Funding	XXX	1,670,000	1,670,000		2.B Z
BES2WE-A3-2	APT OPCO 9.924% 12/28/26		09/27/2022	Direct Loan Funding	XXX	2,000,000	2,000,000		2.B Z
BES2WG-73-1	MESA AIRLINES INC 7.068% 12/31/28		06/30/2022	Various	XXX				2.B Z
BES2WJ-5Q-6	IVY HILL ASSET MANAGEMENT LP 7.450% 07		07/01/2022	Direct Loan Funding	XXX	18,000,000	18,000,000		2.B Z
BES2X1-AX-3	ACCORDION PARTNERS LLC 9.141% 09/24/27		07/14/2022	Direct Loan Funding	XXX	1,116,563	1,125,000		2.B Z
BES2XB-RH-8	SHENZHEN TL MSN 3383 6.705% 08/10/50		07/19/2022	Direct Loan Funding	XXX	16,571,227	16,571,227		2.B Z
BES2XQ-XV-7	FP SOLAR FINANCE HOLDINGS LLC 4.890% 0		09/09/2022	Direct Loan Funding	XXX	43,110,000	43,110,000		2.B Z
BES2XQ-YF-1	FP SOLAR FINANCE HOLDINGS LLC 7.290% 0		09/09/2022	Direct Loan Funding	XXX	105,233,333	105,233,333		2.B Z
BES2XY-ZR-7	EDGECO BUYER INC 12.424% 12/01/26		07/29/2022	Direct Loan Funding	XXX	3,333,333	3,333,333		2.B Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BES2XY-ZS-5	EDGECO BUYER INC 12.424% 12/01/26		07/29/2022	Direct Loan Funding	XXX	2,600,000	2,600,000		2.B Z
BES2XY-ZU-0	CHERRY BEKAERT LLP 8.230% 06/30/28		08/26/2022	Direct Loan Funding	XXX	379,747	379,747		2.B Z
BES2Y1-QN-7	HUNTER POINT CAPITAL 7.000% 07/15/52		08/05/2022	HUNTER POINT CAPITAL	XXX	47,346	47,346		2.B Z
BES2Y1-SP-0	HUNTER POINT CAPITAL 7.000% 07/15/52		08/05/2022	HUNTER POINT CAPITAL	XXX	142,038	142,038		2.B Z
BES2YH-PS-2	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		08/30/2022	ORTHOPEDIC FINANCIAL SERVICES	XXX	31,412,150	31,570,000		2.B Z
BES2YH-PT-0	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		08/30/2022	ORTHOPEDIC FINANCIAL SERVICES	XXX	1,636,775	1,645,000		2.B Z
BES2ZM-WZ-6	REDDING RIDGE ASSET MANAGEMENT 7.000%		08/31/2022	Direct Loan Funding	XXX	7,000,000	7,000,000		2.B Z
BES30M-7N-7	BA TERM FINANCING III 8.500% 09/23/25		09/23/2022	BRADFORD ALLEN TERM FINANCING	XXX	20,000,000	20,000,000		2.B Z
BES30M-ED-1	HLSG INTERMEDIATE LLC 6.250% 03/31/28		09/30/2022	Direct Loan Funding	XXX	2,382,812	2,382,812		2.B Z
BGH7JQ-MX-7	FR REFUEL LLC 7.064% 11/02/28		07/29/2022	ASSGN	XXX	86,742	87,500		4.C FE
BGH7YO-TS-1	ALAMEDA CORRIDOR TRANSN AUTH C 5.396%		06/30/2022	J.P. MORGAN SECURITIES LLC	XXX	(1,250,000)	(1,250,000)		2.B Z
BGH80W-BZ-9	CITADEL SECURITIES LP 1.048% 02/02/28		08/18/2022	Goldman Sachs & Co.	XXX	2,940,000	3,000,000		2.C FE
BGH82K-U4-1	AA FAMILY HOUSING HOLDINGS LLC 5.195%		09/14/2022	Direct Loan Funding	XXX	90,250	90,250		1.E PL
G6365@-AA-5	NGF ALPHA LTD TERM LOAN 7.514% 08/31/2		07/20/2022	Direct Loan Funding	XXX	7,059	7,059		2.C Z
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELL 5.650%		08/30/2022	Direct Loan Funding	XXX	1,000,000	1,000,000		1.G PL
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.2	A	07/13/2022	BOFA SECURITIES	XXX	196,775	202,861	3,077	1.G FE
001207-AG-4	AGL CLO LTD SERIES 2020 9A CLASS C 144A	D	07/13/2022	CIT Group Holdings Inc.	XXX	1,410,390	1,500,000	12,766	1.F FE
00166F-AJ-5	ALM LOAN FUNDING SERIES 2020 1A CLASS B	D	07/11/2022	Credit Suisse Sec (USA) LLC	XXX	3,027,200	3,200,000	24,084	1.F FE
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD SERIES 144A 5	D	08/02/2022	BOFA SECURITIES	XXX	1,000,000	1,000,000		1.G FE
00774M-AZ-8	AERCAP IRELAND CAP GLOBA 3.850% 10/29/	D	08/03/2022	Goldman Sachs & Co.	XXX	7,698,700	10,000,000	102,667	2.C FE
03328W-AY-4	ANCHORAGE CAPITAL CLO LTD SERIES 2016 9A	D	08/17/2022	Various	XXX	5,594,250	5,950,000	28,650	2.C FE
03330W-AS-3	ANCHORAGE CAPITAL CLO LTD SERIES 2020 16	D	08/10/2022	CIT Group Holdings Inc.	XXX	932,500	1,000,000	4,305	2.A FE
03333B-AA-5	ANCHORAGE CREDIT FUNDING LTD SERIES 2022	D	07/13/2022	Goldman Sachs & Co.	XXX	7,000,000	7,000,000		1.A FE
03333B-AC-1	ANCHORAGE CREDIT FUNDING LTD SERIES 2022	D	07/13/2022	Goldman Sachs & Co.	XXX	15,500,000	15,500,000		1.D FE
03666B-AA-2	ANTARES CLO SERIES 2021 1A CLASS A1 144A	D	08/11/2022	Jefferies & Co., Inc.	XXX	10,164,000	10,500,000	26,417	1.A FE
03939A-AA-5	ARCH CAPITAL GROUP LTD 3.635% 06/30/50	D	08/22/2022	Barclays Capital	XXX	594,773	750,000	4,089	2.A FE
04686J-AE-1	ATHENE HOLDING LTD 3.450% 05/15/52	D	08/03/2022	Goldman Sachs & Co.	XXX	7,127,200	10,000,000	76,667	2.A FE
05553E-AA-7	BFNS LLC SERIES 2022 1A CLASS A 144A 5	D	07/06/2022	PIPER SANDLER & CO	XXX	14,587,500	15,000,000		1.D FE
05553E-AB-5	BFNS LLC SERIES 2022 1A CLASS B 144A 5	D	07/06/2022	PIPER SANDLER & CO	XXX	3,700,000	4,000,000		2.C FE
05554U-AC-6	BCRED MML CLO 2021 1 LLC SERIES 2022 2A	D	07/05/2022	WELLS FARGO SECURITIES, LLC	XXX	7,000,000	7,000,000		1.C FE
05685L-AJ-3	BAIN CAPITAL CREDIT CLO LIMITE SERIES 20	D	07/21/2022	Credit Suisse Sec (USA) LLC	XXX	7,177,500	7,250,000		1.F FE
06760J-AJ-4	BABSON CLO LTD SERIES 2018-2A CLASS B 14	D	07/15/2022	J.P. Morgan Securities Inc.	XXX	2,808,750	3,000,000	1,471	1.F FE
07131A-AG-9	BATTALION CLO LTD SERIES 2020 15A CLASS	D	08/05/2022	Barclays Capital	XXX	4,618,750	5,000,000	15,808	2.B FE
07133P-AE-9	BATTALION CLO LTD SERIES 2021 17A CLASS	D	07/22/2022	Barclays Capital	XXX	1,613,973	1,750,000	1,403	1.F FE
08179P-AN-2	BENEFIT STREET PARTNERS CLO LT SERIES 20	D	06/29/2022	BANK OF AMERICA MERRILL LYNCH	XXX	3,712,500	3,750,000		2.C FE
09261M-AA-4	BLACKROCK RAINIER CLO LTD SERIES 2021-6A	D	08/23/2022	AMHERST PIERPONT	XXX	13,663,440	14,000,000	61,738	1.A FE
143122-AE-9	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	D	07/15/2022	BANK OF AMERICA MERRILL LYNCH	XXX	2,337,500	2,500,000	32,150	1.F FE
26244K-AS-5	DRYDEN SENIOR LOAN FUND SERIES 2015 15A	D	07/29/2022	CIT Group Holdings Inc.	XXX	2,350,000	2,500,000	5,328	1.F FE
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIE SERIES 2015	D	08/03/2022	Barclays Capital	XXX	2,836,950	3,000,000	7,680	2.C FE
38138B-AN-0	GOLDEN TREE LOAN MANAGEMENT SERIES 2018	D	08/17/2022	WELLS FARGO SECURITIES, LLC	XXX	9,526,375	10,000,000	46,332	2.C FE
38172R-AA-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	D	08/11/2022	Various	XXX	21,648,750	22,500,000	50,857	1.A FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC 4.976% 08/11/	D	08/04/2022	CIT Group Holdings Inc.	XXX	2,000,000	2,000,000		1.G FE
55821A-AG-3	MADISON PARK FUNDING LTD SERIES 2018-28A	D	07/14/2022	J.P. Morgan Securities Inc.	XXX	1,727,475	1,860,000	676	1.F FE
606822-CR-3	MITSUBISHI UFJ FIN GRP 5.472% 09/13/33	D	09/06/2022	MUFG SECURITIES AMERICAS INC.	XXX	500,000	500,000		1.G FE
62848F-AJ-1	MYERS PARK CLO LTD SERIES 2018 1A CLASS	D	07/21/2022	Barclays Capital	XXX	1,936,123	2,050,000	1,355	1.F FE
65120F-AE-4	NEWCREST FINANCE PTY LTD SERIES 144A 4	D	07/28/2022	Barclays Capital	XXX	410,415	500,000	4,550	2.B FE
67097Q-AG-0	OCP CLO LTD SERIES 2017 14A CLASS B 144A	D	07/29/2022	WELLS FARGO SECURITIES, LLC	XXX	4,659,900	4,900,000	34,528	1.F FE
85917P-AB-3	STERIS PLC 3.750% 03/15/51	D	08/18/2022	CANTOR FITZGERALD & CO	XXX	803,330	1,000,000	16,354	2.B FE
871980-AJ-7	SYMPHONY CLO LTD SERIES 2022 35A CLASS C	D	07/19/2022	WELLS FARGO SECURITIES, LLC	XXX	2,000,000	2,000,000		1.E FE
87232A-AQ-7	TCI FLATIRON CLO LTD SERIES 2018 1A CLAS	D	07/13/2022	CIT Group Holdings Inc.	XXX	1,862,540	2,000,000	12,786	1.F FE
961214-FG-3	WESTPAC BANKING CORP 5.405% 08/10/33	D	08/03/2022	CIT Group Holdings Inc.	XXX	3,500,000	3,500,000		2.A FE
BES2YL-6N-5	PROVIDUS CLO VII DAC PRVD 7A 5.700% 07	B	06/07/2022	Barclays Capital	XXX	1,911,763	1,911,763		2.B Z
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	D	08/19/2022	202430 2522 DLIC NY KeyBen	XXX	8,177,821	8,587,020	44,414	1.D PL
15678E-AD-0	Cerity Partners		09/30/2022	Direct Loan Funding	XXX	2,580,000	2,580,000		2.B Z
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,143,368,753	1,171,350,174	2,053,017	XXX
Bonds - Hybrid Securities									
Bonds - Parent, Subsidiaries and Affiliates									
Bonds - SVO Identified Funds									
Bonds - Unaffiliated Bank Loans									

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - Unaffiliated Certificates of Deposit									
2509999997 - Bonds - Subtotals - Bonds - Part 3						1,156,605,696	1,184,546,804	2,091,769	XXX
2509999999 - Bonds - Subtotals - Bonds						1,156,605,696	1,184,546,804	2,091,769	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
55392@-10-8	706 MISSION STREET CO LLC		09/02/2022	Direct Loan Funding	4,187,081.000	4,187,081			.
55392@-10-8	706 MISSION STREET CO LLC		09/01/2022	Interest Capitalization	9,219,602.000	9,219,602			.
81807#-11-9	706 MISSION STREET CO LLC		09/01/2022	Direct Loan Funding	8,182,736.000	8,182,736			.
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						21,589,419	XXX		XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred									
55393*-10-9	MCAF FUND LLC 5.500% 10/04/24		06/06/2022	Direct Loan Funding		803,853			1.F PL
55394#-10-4	MCAF FUND LLC II 5.500% 10/04/24		06/06/2022	Direct Loan Funding		624,179			1.F PL
55394*-10-8	MCAF FUND LLC III 5.500% 10/04/24		06/06/2022	Direct Loan Funding		928,050			1.F PL
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						2,356,082	XXX		XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred									
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred									
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						23,945,501	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						23,945,501	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
35243J-10-1	FRANKLIN BSP REALTY TRUST IN		10/06/2021	Tax Free Exchange	1,193,701.180	20,000,000	XXX		XXX
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		09/30/2022	Direct Loan Funding		(27,538)	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						19,972,462	XXX		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO									
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO									
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO									
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO									
Common Stocks - Closed-End Funds - Designations Assigned by the SVO									
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO									
Common Stocks - Exchange Traded Funds									
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded									
Common Stocks - Parent, Subsidiaries and Affiliates - Other									
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						19,972,462	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						19,972,462	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						43,917,963	XXX		XXX
6009999999 Totals						1,200,523,659	XXX	2,091,769	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32		09/01/2022	Paydown	XXX	1,820	1,820	1,886	1,851		(31)		(31)		1,820				73	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		09/01/2022	Paydown	XXX	369	369	424	417		(48)		(48)		369				16	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		09/01/2022	Paydown	XXX	15,823	15,823	15,828	15,812		11		11		15,823				518	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		09/01/2022	Paydown	XXX	869	869	972	953		(84)		(84)		869				35	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		09/01/2022	Paydown	XXX	35,984	35,984	37,052	36,827		(843)		(843)		35,984				1,438	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		09/01/2022	Paydown	XXX	288	288	324	318		(30)		(30)		288				13	10/15/2027	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		09/01/2022	Paydown	XXX	59,628	59,628	59,500	59,159		122		122		59,628				672	11/20/2047	1.A
0109999999 - Bonds - U.S. Governments						114,781	114,781	115,986	115,337		(903)		(903)		114,781				2,765	XXX	XXX
Bonds - All Other Governments																					
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEV LEASE BACKE	D	07/01/2022	Paydown	XXX	645,445	645,445	645,445	645,445						645,445				65,659	01/01/2023	3.A
0309999999 - Bonds - All Other Governments						645,445	645,445	645,445	645,445						645,445				65,659	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
00083Y-AA-3	ACC GROUP HOUSING LLC 6.350% 07/15/54		07/15/2022	Redemption 100.0000	XXX	13	13	13	13						13				1	07/15/2054	1.C FE
05178T-AA-9	AURORA MILITARY HOUSE III SERIES 144A		07/15/2022	Redemption 100.0000	XXX	16,142	16,142	17,123	16,832		(24)		(24)		16,808		(666)	(666)	939	07/15/2034	1.F FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		07/10/2022	Paydown	XXX	4,000	4,000	4,009	4,008						4,008		(8)	(8)	134	02/10/2052	2.A
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		09/10/2022	Paydown	XXX	8,060	8,060	8,078	8,076						8,076		(16)	(16)	328	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		09/10/2022	Paydown	XXX	3,234	3,234	3,193	3,197		37		37		3,234				131	10/10/2052	1.D
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		09/10/2022	Paydown	XXX	8,378	8,378	10,721	10,501		(2,123)		(2,123)		8,378				385	07/10/2055	1.E FE
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		09/01/2022	Paydown	XXX			12,870	11,110		(11,110)		(11,110)						2,391	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		09/01/2022	Paydown	XXX			5,805	4,980		(285)		(285)		4,695		(4,695)	(4,695)	658	02/25/2052	1.A FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		09/01/2022	Paydown	XXX			2,042	1,880		(1,880)		(1,880)						233	11/25/2053	1.A FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		09/25/2022	Paydown	XXX			4,008	3,815		(3,815)		(3,815)						391	05/25/2035	1.A
30711X-BF-0	FANNIE MAE CAS SERIES 2015 C04 CLASS 1M2		09/26/2022	Paydown	XXX	11,551	11,551	11,421	11,456		95		95		11,551				496	04/25/2028	1.D
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		09/01/2022	Paydown	XXX	5,739	5,739	6,526	6,498		(758)		(758)		5,739				210	06/01/2038	1.A
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		09/01/2022	Paydown	XXX	706	706	788	784		(78)		(78)		706				23	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		09/01/2022	Paydown	XXX	32,837	32,837	36,560	36,378		(3,541)		(3,541)		32,837				1,081	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		09/01/2022	Paydown	XXX	3,116	3,116	3,553	3,538		(422)		(422)		3,116				116	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		09/01/2022	Paydown	XXX	4,356	4,356	4,285	4,294		61		61		4,356				88	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		09/01/2022	Paydown	XXX	23,670	23,670	25,110	25,095		(1,425)		(1,425)		23,670				551	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		09/01/2022	Paydown	XXX	13,222	13,222	13,964	13,956		(734)		(734)		13,222				307	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		09/01/2022	Paydown	XXX	5,110	5,110	5,175	5,159		(49)		(49)		5,110				180	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		09/01/2022	Paydown	XXX	4,202	4,202	4,322	4,319		(116)		(116)		4,202				161	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		09/01/2022	Paydown	XXX	865	865	1,002	994		(129)		(129)		865				35	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		09/01/2022	Paydown	XXX	35,941	35,941	37,524	37,441		(1,501)		(1,501)		35,941				604	11/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		09/01/2022	Paydown	XXX	48	48	55	54		(6)		(6)		48				2	03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		09/01/2022	Paydown	XXX	3,431	3,431	3,543	3,502		(71)		(71)		3,431				135	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		09/01/2022	Paydown	XXX	19	19	22	22		(3)		(3)		19				1	09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		09/01/2022	Paydown	XXX	309	309	355	348		(39)		(39)		309				14	02/01/2031	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		09/01/2022	Paydown	XXX	98,818	98,818	98,386	98,395		424		424		98,818				1,624	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		09/01/2022	Paydown	XXX	111,759	111,759	111,940	111,938		(179)		(179)		111,759				1,829	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		09/01/2022	Paydown	XXX	17,107	17,107	17,793	17,786		(679)		(679)		17,107				280	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		09/01/2022	Paydown	XXX	2,231	2,231	2,409	2,406		(175)		(175)		2,231				60	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		09/01/2022	Paydown	XXX	24,904	24,904	26,569	26,533		(1,629)		(1,629)		24,904				584	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		09/01/2022	Paydown	XXX	37,380	37,380	39,865	39,816		(2,436)		(2,436)		37,380				669	08/01/2043	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		09/01/2022	Paydown	XXX	23,303	23,303	25,431	24,897		(1,594)		(1,594)		23,303				504	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		09/01/2022	Paydown	XXX	87,410	87,410	88,063	88,047		(637)		(637)		87,410				1,980	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		09/01/2022	Paydown	XXX	22,378	22,378	23,681	23,667		(1,290)		(1,290)		22,378				503	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		09/01/2022	Paydown	XXX	31,716	31,716	34,117	34,091		(2,375)		(2,375)		31,716				748	05/01/2048	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		09/01/2022	Paydown	XXX	55,112	55,112	55,035	55,034		78		78		55,112				936	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 4.338% 10/		09/01/2022	Paydown	XXX	2,572	2,572	2,673	2,652		(79)		(79)		2,572				63	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 5.466% 10		09/25/2022	Paydown	XXX			30	141		(141)		(141)						44	10/25/2030	1.A
31364H-L2-1	FNMA CMO SER 1995-270 CLASS 2 8.500% 0		09/01/2022	Paydown	XXX			57	7		(7)		(7)						16	09/25/2023	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		09/01/2022	Paydown	XXX			216	85		(85)		(85)						61	11/25/2026	1.A
31368H-LB-7	FANNIE MAE Pool 190322 6.000% 04/01/32		09/01/2022	Paydown	XXX	269	269	310	305		(37)		(37)		269				11	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.380% 01		09/01/2022	Paydown	XXX	1,920	1,920	1,776	1,804		5		5		1,809		111	111	44	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		09/01/2022	Paydown	XXX	9,909	9,909	9,993	9,987		(78)		(78)		9,909				132	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05		09/01/2022	Paydown	XXX	107,830	107,830	105,913			1,917		1,917		107,830				669	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		09/01/2022	Paydown	XXX	62,606	62,606	63,761	63,651		(1,045)		(1,045)		62,606				1,251	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		09/01/2022	Paydown	XXX	61,905	61,905	63,001	62,882		(976)		(976)		61,905				1,244	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		09/01/2022	Paydown	XXX	21,913	21,913	22,568	22,479		(566)		(566)		21,913				442	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		09/01/2022	Paydown	XXX	915,241	915,241	826,863	885,956		29,284		29,284		915,241				18,108	10/25/2033	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1		09/01/2022	Paydown	XXX	75,328	75,328	73,454			1,874		1,874		75,328				509	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 3.434% 07		09/25/2022	Paydown	XXX	316,227	316,227	315,931	315,993		234		234		316,227				2,452	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 3.430% 07		09/25/2022	Paydown	XXX	319,472	319,472	319,372	319,396		75		75		319,472				2,884	07/25/2049	1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		07/01/2022	Paydown	XXX	2,944	2,944	2,904	2,908		36		36		2,944				43	11/25/2051	1.A
31371M-7J-0	FANNIE MAE POOL 256597 5.500% 02/01/37		09/01/2022	Paydown	XXX	1,239	1,239	1,292	1,289		(50)		(50)		1,239				45	02/01/2037	1.A
31371M-KB-2	FANNIE MAE Pool 255990 5.000% 11/01/35		09/01/2022	Paydown	XXX	4,427	4,427	4,873	4,835		(408)		(408)		4,427				132	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 3.178		09/15/2022	Paydown	XXX	756,816	756,816	757,762	757,708		(892)		(892)		756,816				6,250	03/15/2041	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		09/01/2022	Paydown	XXX	27,200	27,200	28,570	28,492		(1,293)		(1,293)		27,200				434	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		09/01/2022	Paydown	XXX	30,987	30,987	28,973	30,444		543		543		30,987				708	08/15/2041	1.A
3137BB-QP-8	FREDDIE MAC SERIES 4351 CLASS VB 4.150		09/01/2022	Paydown	XXX	402,051	402,051	444,775	420,183		(18,131)		(18,131)		402,051				11,063	05/15/2033	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		09/01/2022	Paydown	XXX			1,057	442		(442)		(442)						116	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		09/01/2022	Paydown	XXX			1,944	624		(624)		(624)						160	12/25/2024	1.A
3137BT-U2-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K7		09/01/2022	Paydown	XXX	1,745,018	1,745,018	1,811,956	1,765,899		(20,880)		(20,880)		1,745,018				35,700	11/25/2023	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		09/01/2022	Paydown	XXX	43,506	43,506	46,411	46,226		(2,720)		(2,720)		43,506				857	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		09/25/2022	Paydown	XXX	1,216,601	1,216,601	1,216,601	1,216,601						1,216,601				9,308	04/25/2026	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES MO		08/15/2022	Redemption 100.0000	XXX	40,000	40,000	43,755	43,384		(235)		(235)		43,148		(3,148)	(3,148)	755	10/15/2029	1.B FE
31385X-AZ-0	FANNIE MAE Pool 555424 5.500% 05/01/33		09/01/2022	Paydown	XXX	23,329	23,329	26,349	26,142		(2,813)		(2,813)		23,329				858	05/01/2033	1.A
31387D-JY-6	FANNIE MAE POOL 580879 6.500% 05/01/31		09/01/2022	Paydown	XXX	79	79	90	88		(10)		(10)		79				3	05/01/2031	1.A
3138AX-KK-6	FANNIE MAE Pool AJ5697 3.500% 12/01/41		09/01/2022	Paydown	XXX	19,573	19,573	20,976	20,955		(1,382)		(1,382)		19,573				425	12/01/2041	1.A
3138EG-CF-9	FANNIE MAE Pool AL0069 5.000% 11/01/40		09/01/2022	Paydown	XXX	4,406	4,406	4,915	4,899		(493)		(493)		4,406				141	11/01/2040	1.A
3138L0-G3-9	FANNIE MAE POOL AM0217 3.900% 08/01/42		09/01/2022	Paydown	XXX	2,179	2,179	2,070	2,093		86		86		2,179				57	08/01/2042	1.A
3138L3-NN-1	FANNIE MAE POOL AM3096 3.790% 05/01/43		09/01/2022	Paydown	XXX	5,115	5,115	4,931	4,949		166		166		5,115				131	05/01/2043	1.A
3138L6-CG-1	FANNIE MAE POOL AM5470 4.010% 03/01/29		09/01/2022	Paydown	XXX	2,570	2,570	2,588	2,576		(5)		(5)		2,570				69	03/01/2029	1.A
3138L6-LE-6	FANNIE MAE POOL AM5724 3.910% 04/01/34		09/01/2022	Paydown	XXX	12,217	12,217	12,788	12,572		(355)		(355)		12,217				322	04/01/2034	1.A
3138L6-LM-8	FANNIE MAE POOL AM5731 3.990% 06/01/44		09/01/2022	Paydown	XXX	20,721	20,721	21,058	20,971		(250)		(250)		20,721				551	06/01/2044	1.A
3138L6-V8-8	FANNIE MAE POOL AM6038 3.370% 06/01/26		09/01/2022	Paydown	XXX	40,558	40,558	40,818	26,604		(119)		(119)		40,558				741	06/01/2026	1.A
3138L7-EC-6	FNMA POOL AM6430 3.580% 08/01/29		09/01/2022	Paydown	XXX	1,733,899	1,733,899	1,700,961	1,708,633		25,266		25,266		1,733,899				47,213	08/01/2029	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26		09/01/2022	Paydown	XXX	46,242	46,242	50,180	49,464		(3,222)		(3,222)		46,242				942	08/01/2026	1.A
3138LL-ER-2	FNMA POOL AN7343 3.020% 11/01/27		09/01/2022	Paydown	XXX	831,400	831,400	893,346	879,610		(48,210)		(48,210)		831,400				19,110	11/01/2027	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		09/01/2022	Paydown	XXX	150,011	150,011	174,639	173,184		(23,174)		(23,174)		150,011				4,033	11/01/2037	1.A
3138MB-MB-9	FANNIE MAE Pool AP7553 3.000% 09/01/42		09/01/2022	Paydown	XXX	13,990	13,990	14,876	14,860		(870)		(870)		13,990				279	09/01/2042	1.A
3138W5-KW-7	FANNIE MAE POOL AR7508 3.500% 03/01/43		09/01/2022	Paydown	XXX	9,471	9,471	10,104	10,094		(623)		(623)		9,471				222	03/01/2043	1.A
3138WW-K9-9	FANNIE MAE POOL AT8419 3.000% 06/01/43		09/01/2022	Paydown	XXX	12,560	12,560	12,346	12,358		202		202		12,560				245	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		09/01/2022	Paydown	XXX	74,017	74,017	69,363	72,838		1,179		1,179		74,017				2,399	07/25/2033	1.A
31394D-EK-2	FNMA CMO SER 2005-29 CLASS AE 4.500% 0		09/01/2022	Paydown	XXX	37,746	37,746	35,104	37,491		255		255		37,746				1,130	03/25/2035	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 3		09/25/2022	Paydown	XXX	246,491	246,491	247,492	247,456		(965)		(965)		246,491				2,127	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 3		09/25/2022	Paydown	XXX	124,631	124,631	125,098	125,075		(444)		(444)		124,631				1,050	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 3		09/25/2022	Paydown	XXX	124,631	124,631	125,020	125,001		(370)		(370)		124,631				1,025	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 3		09/25/2022	Paydown	XXX	124,631	124,631	125,020	125,001		(370)		(370)		124,631				1,025	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		09/01/2022	Paydown	XXX	1,166	1,166	1,182	1,172		(6)		(6)		1,166				43	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		09/01/2022	Paydown	XXX	637	637	696	690		(53)		(53)		637				23	10/01/2035	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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		09/01/2022	Paydown	XXX	561	561	608	603		(42)		(42)		561				19	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		09/01/2022	Paydown	XXX	505	505	575	570		(65)		(65)		505				18	11/01/2035	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		09/01/2022	Paydown	XXX	27,208	27,208	26,751	26,757		451		451		27,208				625	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		09/01/2022	Paydown	XXX	24,894	24,894	26,624	26,605		(1,711)		(1,711)		24,894				659	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		09/01/2022	Paydown	XXX	3,448	3,448	3,450	3,447		1		1		3,448				93	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		09/01/2022	Paydown	XXX	7,292	7,292	8,030	7,992		(700)		(700)		7,292				198	02/01/2049	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		09/01/2022	Paydown	XXX	2,632	2,632	2,686	2,682		(50)		(50)		2,632				70	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		09/01/2022	Paydown	XXX	2,053	2,053	2,105	2,101		(49)		(49)		2,053				55	06/01/2049	1.A
3140HV-C9-3	FANNIE MAE POOL BL3695 3.460% 08/01/49		09/01/2022	Paydown	XXX	882	882	954	951		(69)		(69)		882				20	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		09/01/2022	Paydown	XXX	591	591	643	639		(48)		(48)		591				11	10/01/2039	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		09/01/2022	Paydown	XXX	1,035	1,035	1,048	1,046		(10)		(10)		1,035				18	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		09/01/2022	Paydown	XXX	45,057	45,057	49,503	49,008		(3,951)		(3,951)		45,057				899	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		09/01/2022	Paydown	XXX	486	486	489	488		(3)		(3)		486				8	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		09/01/2022	Paydown	XXX	706	706	720	719		(14)		(14)		706				12	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		09/01/2022	Paydown	XXX	482	482	487	487		(5)		(5)		482				7	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		09/01/2022	Paydown	XXX	422	422	433	433		(10)		(10)		422				6	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		09/01/2022	Paydown	XXX	434	434	445	445		(11)		(11)		434				7	12/01/2050	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		09/01/2022	Paydown	XXX	21,306	21,306	22,915	22,899		(1,593)		(1,593)		21,306				565	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		09/01/2022	Paydown	XXX	39,919	39,919	41,335	41,294		(1,375)		(1,375)		39,919				1,054	06/01/2048	1.A
3140LA-Q9-9	FANNIE MAE POOL BS0479 2.280% 01/01/51		09/01/2022	Paydown	XXX	1,187	1,187	1,211	1,211		(24)		(24)		1,187				18	01/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		09/25/2022	Paydown	XXX	1,551	1,551	1,583	1,583		(32)		(32)		1,551				26	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		09/01/2022	Paydown	XXX	1,085	1,085	1,094	1,094		(9)		(9)		1,085				19	12/01/2039	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		09/01/2022	Paydown	XXX	46,181	46,181	47,188	47,161		(980)		(980)		46,181				1,054	01/01/2048	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		09/01/2022	Paydown	XXX	5,173	5,173	5,330	5,329		(156)		(156)		5,173				169	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		09/01/2022	Paydown	XXX	542	542	627	619		(77)		(77)		542				22	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		09/01/2022	Paydown	XXX	9,169	9,169	10,435	10,411		(1,241)		(1,241)		9,169				325	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		09/01/2022	Paydown	XXX	369	369	372	370		(1)		(1)		369				14	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		09/01/2022	Paydown	XXX	121	121	133	132		(10)		(10)		121				4	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		09/01/2022	Paydown	XXX	350	350	391	387		(37)		(37)		350				13	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		09/01/2022	Paydown	XXX	87	87	99	98		(11)		(11)		87				3	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		09/01/2022	Paydown	XXX	152	152	172	172		(20)		(20)		152				6	02/01/2039	1.A
31412S-4M-4	FANNIE MAE Pool 933828 4.500% 04/01/38		09/01/2022	Paydown	XXX	1,068	1,068	1,170	1,161		(93)		(93)		1,068				32	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		09/01/2022	Paydown	XXX	2,966	2,966	3,184	3,177		(212)		(212)		2,966				119	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		09/01/2022	Paydown	XXX	697	697	793	790		(93)		(93)		697				26	07/01/2037	1.A

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		09/01/2022	Paydown	XXX	2,047	2,047	2,173	2,154		(107)		(107)		2,047				91	11/01/2037	1.A
31414E-GE-8	FANNIE MAE Pool 963797 6.000% 06/01/38		09/01/2022	Paydown	XXX	885	885	995	986		(100)		(100)		885				35	06/01/2038	1.A
31415A-U8-2	FANNIE MAE Pool 981307 6.000% 06/01/38		09/01/2022	Paydown	XXX	297	297	332	329		(32)		(32)		297				12	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		09/01/2022	Paydown	XXX	800	800	835	822		(21)		(21)		800				32	11/01/2038	1.A
31417C-DR-3	FANNIE MAE Pool AB5511 3.500% 07/01/42		09/01/2022	Paydown	XXX	6,202	6,202	6,651	6,640		(438)		(438)		6,202				136	07/01/2042	1.A
31417D-AX-1	FANNIE MAE Pool AB6321 3.500% 09/01/42		09/01/2022	Paydown	XXX	30,135	30,135	32,310	32,279		(2,144)		(2,144)		30,135				677	09/01/2042	1.A
31417F-3H-9	FANNIE MAE POOL AB8899 3.000% 04/01/43		09/01/2022	Paydown	XXX	10,469	10,469	11,133	11,123		(654)		(654)		10,469				199	04/01/2043	1.A
31418A-JV-1	FANNIE MAE Pool MA1175 3.000% 09/01/42		09/01/2022	Paydown	XXX	11,633	11,633	12,370	12,358		(724)		(724)		11,633				227	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		09/01/2022	Paydown	XXX	1,955	1,955	1,945	1,945		10		10		1,955				52	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		09/01/2022	Paydown	XXX	13,304	13,304	14,044	14,036		(733)		(733)		13,304				303	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		09/01/2022	Paydown	XXX	120,628	120,628	120,679	120,678		(50)		(50)		120,628				1,947	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		09/01/2022	Paydown	XXX	104,588	104,588	104,130	104,140		448		448		104,588				1,717	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		09/01/2022	Paydown	XXX	53,897	53,897	53,661	53,665		232		232		53,897				887	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		09/01/2022	Paydown	XXX	7,772	7,772	8,084	8,081		(309)		(309)		7,772				127	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		09/01/2022	Paydown	XXX	6,175	6,175	6,423	6,421		(245)		(245)		6,175				102	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		09/01/2022	Paydown	XXX	16,521	16,521	17,151	17,145		(624)		(624)		16,521				273	03/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52		09/01/2022	Paydown	XXX	52,615	52,615	51,231			1,384		1,384		52,615				381	04/01/2052	1.A
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01		07/15/2022	Redemption 100.0000	XXX	1,524	1,524	2,026	1,999		(6)		(6)		1,993		(469)	(469)	93	01/15/2051	1.F FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		07/25/2022	Paydown	XXX	1,792	1,792	2,133	2,122		(11)		(11)		2,111		(319)	(319)	45	11/25/2055	1.A FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2022	Paydown	XXX	5,201	5,201	6,191	6,158		(39)		(39)		6,120		(918)	(918)	140	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2022	Paydown	XXX	3,567	3,567	3,722	3,713		(3)		(3)		3,711		(144)	(144)	102	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2022	Paydown	XXX	7,526	7,526	8,832	8,777		(23)		(23)		8,754		(1,228)	(1,228)	284	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		07/25/2022	Paydown	XXX			2,034	1,959		(1,959)		(1,959)						127	11/25/2052	1.A FE
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/25/2022	Paydown	XXX			1,831	1,764		(1,764)		(1,764)						136	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		09/26/2022	Paydown	XXX			945	912		(912)		(912)						70	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		09/01/2022	Paydown	XXX	64,730	64,730	66,252	65,743		(1,013)		(1,013)		64,730				1,347	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		09/01/2022	Paydown	XXX	71,795	71,795	71,613	71,621		(2)		(2)		71,619		177	177	1,365	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		09/01/2022	Paydown	XXX	22,284	22,284	20,815	21,070		1,214		1,214		22,284				452	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		09/01/2022	Paydown	XXX	24,293	24,293	23,307	23,489		804		804		24,293				491	05/25/2057	1.A
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		09/01/2022	Paydown	XXX			2,204	1,990		(1,990)		(1,990)						249	04/25/2053	1.A FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2022	Paydown	XXX	1,599	1,599	1,523	1,539		60		60		1,599				67	10/10/2041	1.F
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2022	Paydown	XXX	7,634	7,634	8,166	8,092		(458)		(458)		7,634				278	05/10/2050	2.B FE
44329H-AN-4	HP COMMUNITIES SERIES 144A 5.620% 09/1		09/15/2022	Redemption 100.0000	XXX	22,796	22,796	24,541	24,057		(64)		(64)		23,993		(1,197)	(1,197)	1,281	09/15/2032	1.D FE
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT 5.192%		08/01/2022	Redemption 100.0000	XXX	15,000	15,000	17,600	17,087		(193)		(193)		16,894		(1,894)	(1,894)	759	08/01/2040	1.A FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
59319W-AB-7	FREDDIE MAC STRUCTURED PASS T SERIES 202		08/15/2022	Paydown	XXX	352,500	352,500	352,500	352,500						352,500				8,018	07/15/2035	1.A FE
59524E-AB-8	MID ATLANTIC MILITARY CO SERIES 144A 5		08/01/2022	Redemption 100.0000	XXX	4,021	4,021	4,999	4,945		(18)		(18)		4,927		(907)	(907)	211	08/01/2050	1.E FE
663903-JR-4	NORTHEAST OH REGL SWR DIST 3.300% 11/1		09/21/2022	Various	XXX	2,616,890	2,500,000	2,653,400	2,627,558		(10,668)		(10,668)		2,616,890				70,125	11/15/2049	1.B FE
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6		09/15/2022	Redemption 100.0000	XXX	5,072	5,072	5,387	5,353		(5)		(5)		5,348		(276)	(276)	285	09/15/2051	2.B FE
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,444,076	14,327,186	14,651,908	14,358,120		(143,116)		(143,116)		14,459,674		(15,597)	(15,597)	296,294	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		08/16/2022	Paydown	XXX	3,641	3,641	3,444	3,484		157		157		3,641				74	10/16/2039	2.C FE
001055-AQ-5	AFLAC INC 2.875% 10/15/26		08/09/2022	JANE STREET EXECUTION SERVICES	XXX	97,295	100,000	93,132	95,646		510		510		96,156		1,139	1,139	2,364	10/15/2026	1.G FE
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		08/15/2022	Paydown	XXX	14,971	14,971	9,595	15,104		5,368	5,501	(133)		14,971				337	05/15/2039	3.A FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		09/15/2022	Paydown	XXX	3,682	3,682	3,682	3,682						3,682				90	01/15/2047	2.B FE
008117-AP-8	AETNA INC 2.750% 11/15/22		08/15/2022	Call 100.0000	XXX	5,000	5,000	4,832	4,964		26		26		4,989		11	11	103	11/15/2022	2.B FE
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5		07/15/2022	Redemption 100.0000	XXX	2,375	2,375	2,392	2,390		(1)		(1)		2,389		(15)	(15)	85	07/15/2028	2.A FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 07/15/2		07/15/2022	Redemption 100.0000	XXX	594	594	588	590						590		4	4	24	07/15/2029	3.A FE
02376Y-AA-5	AMER AIRLINE 16-1 B PTT SERIES B 5.250		07/15/2022	Redemption 100.0000	XXX	190	190	192	191						191		(1)	(1)	10	07/15/2025	4.B FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT SERIES A 4.000		08/15/2022	Redemption 100.0000	XXX	119	119	118	118						118		1	1	5	08/15/2030	2.C FE
024836-AA-6	AMERICAN CAMPUS COMMUNITIES OP 3.750%		09/08/2022	Call 100.0880	XXX	2,002	2,000	1,989	1,997		2		2		1,998		2	2	69	04/15/2023	2.B FE
03766#-AA-2	APOLLO AVIATION SECURITIZATION 2014-1 AR		09/15/2022	Paydown	XXX	457,602	457,602	457,602	457,602						457,602				12,580	01/15/2043	1.F FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		07/30/2022	Paydown	XXX	11,155	11,155	10,882	6,376		273		273		11,155				232	07/30/2050	2.C FE
04002R-AA-8	AREIT CRE TRUST SERIES 2020 CRE4 CLASS		07/15/2022	Paydown	XXX	38,735	38,735	38,687	38,723		12		12		38,735				693	04/14/2037	1.A FE
04002R-AC-4	AREIT CRE TRUST SERIES 2020 CRE4 CLASS A		07/15/2022	Paydown	XXX	100,122	100,122	100,122	100,122						100,122				2,381	04/14/2037	1.A FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		08/16/2022	Paydown	XXX	22,840	22,840	22,212	22,347		494		494		22,840				651	11/18/2038	2.B FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		09/16/2022	Paydown	XXX	11,225	11,225	10,917	10,983		243		243		11,225				375	11/18/2038	3.B FE
04685A-2E-0	ATHENE GLOBAL FUNDING SERIES 144A 3.00		07/01/2022	Maturity	XXX	5,000	5,000	4,860	4,981		19		19		5,000				150	07/01/2022	1.E FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		09/01/2022	Paydown	XXX			1,834	1,280		(1,280)		(1,280)						169	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		09/01/2022	Paydown	XXX			923	688		(688)		(688)						82	05/15/2052	1.A FE
05607Y-AJ-0	B2R MORTGAGE TRUST SERIES 2015-1 CLASS B		09/01/2022	Paydown	XXX	454,373	454,373	467,974	458,085		(3,712)		(3,712)		454,373				20,954	05/15/2048	1.B FE
059165-EE-6	BALTIMORE GAS & ELECTRIC 2.800% 08/15/		07/02/2022	Call 100.0000	XXX	5,000	5,000	4,889	4,982		15		15		4,996		4	4	123	08/15/2022	1.G FE
06051G-GQ-6	BANK OF AMERICA CORP SERIES GMTN 2.816		07/21/2022	Call 100.0000	XXX	21,000	21,000	20,216	20,728		95		95		20,823		177	177	591	07/21/2023	1.G FE
06054A-AY-5	BANC OF AMERICA COMMERCIAL MOR SERIES 20		09/01/2022	Paydown	XXX			2,626	1,522		(223)		(223)		1,299		(1,299)	(1,299)	640	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.711%		09/01/2022	Paydown	XXX			274	216		(216)		(216)						23	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.488%		09/01/2022	Paydown	XXX			411	275		(275)		(275)						49	05/15/2050	1.A FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		09/20/2022	Paydown	XXX	81,250	81,250	81,215	81,215		35		35		81,250				1,219	10/22/2046	1.F FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		09/01/2022	Paydown	XXX			2,033	1,049		(1,049)		(1,049)						206	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		09/01/2022	Paydown	XXX			722	452		(49)		(49)		403		(403)	(403)	71	11/10/2051	1.A FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		09/01/2022	Paydown	XXX			409	251		(251)		(251)						40	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		09/01/2022	Paydown	XXX			655	498		(498)		(498)						63	12/15/2061	1.A FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		09/26/2022	Paydown	XXX	13,228	13,228	13,176			52		52		13,228				61	07/25/2062	1.C FE
110122-AB-4	BRISTOL MYERS SQUIBB CO 6.800% 11/15/2		08/09/2022	MILLENNIUM ADVISORS LLC	XXX	112,563	100,000	120,431	113,042		(1,504)		(1,504)		111,538		1,025	1,025	5,024	11/15/2026	1.F FE
11042A-AA-2	BRITISH AIR 13-1 A PTT 4.625% 06/20/24		09/20/2022	Redemption 100.0000	XXX	16,295	16,295	17,272	16,565		(86)		(86)		16,480		(185)	(185)	565	06/20/2024	1.F FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		09/15/2022	Redemption 100.0000	XXX	3,818	3,818	3,722			6		6		3,729		89	89	83	09/15/2036	1.F FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		09/15/2022	Redemption 100.0000	XXX	19,546	19,546	19,636	19,629		(10)		(10)		19,619		(73)	(73)	572	03/15/2033	2.B FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3		09/20/2022	Various	XXX	1,942	1,942	1,753	1,942						1,942				55	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.2		08/15/2022	Redemption 100.0000	XXX	18,493	18,493	18,639	12,028		(19)		(19)		18,592		(98)	(98)	442	11/15/2032	1.G FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		09/01/2022	Paydown	XXX			91,038	40,620		(2,782)		(2,782)		37,838		(37,838)	(37,838)	7,969	11/13/2050	1.A FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C		09/15/2022	Paydown	XXX	219	219	220	220		(1)		(1)		219				4	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		09/15/2022	Paydown	XXX	6,250	6,250	6,249			1		1		6,250				95	03/15/2052	1.E FE
12510M-AB-5	CCRR PARENT INC 7.408% 03/06/28		09/30/2022	Redemption 100.0000	XXX	(1,728)	(1,728)	(1,719)	(1,720)						(1,721)		(7)	(7)	2,545	03/06/2028	4.B FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		09/01/2022	Paydown	XXX			763	423		(58)		(58)		365		(365)	(365)	83	11/10/2049	1.A FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		09/01/2022	Paydown	XXX			764	605		(605)		(605)						68	01/15/2053	1.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		09/01/2022	Paydown	XXX	59,560	59,560	59,202	59,319		241		241		59,560				1,551	08/25/2048	1.A
12592X-BE-5	COMM MORTGAGE TRUST 0.958% 03/12/48		09/01/2022	Paydown	XXX			1,918	1,086		(1,086)		(1,086)						913	03/12/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 1.159% 05/10/48		09/01/2022	Paydown	XXX			73,096	26,251		(26,251)		(26,251)						7,421	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		09/01/2022	Paydown	XXX			28,132	11,220		(1,705)		(1,705)		9,515		(9,515)	(9,515)	2,864	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA		09/01/2022	Paydown	XXX			353	223		(22)		(22)		202		(202)	(202)	30	05/10/2051	1.A FE
12623S-AF-7	COMM MORTGAGE TRUST SERIES 2012-CR5 CLAS		09/01/2022	Paydown	XXX			158,644	23,059		(17,487)		(17,487)		5,572		(5,572)	(5,572)	20,823	12/01/2045	1.A FE
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		09/01/2022	Paydown	XXX			9,302	4,382		(845)		(845)		3,538		(3,538)	(3,538)	1,149	04/15/2050	1.A FE
12630B-BB-3	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA		09/01/2022	Paydown	XXX			23,495	5,556		(1,701)		(1,701)		3,855		(3,855)	(3,855)	2,134	12/10/2023	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2022	Paydown	XXX	833	833	771	796		37		37		833				13	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2022	Paydown	XXX	500	500	472	484		16		16		500				10	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		09/01/2022	Paydown	XXX	2,218	2,218	2,210	2,209		9		9		2,218				51	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		09/01/2022	Paydown	XXX	150,746	150,746	148,800			1,946		1,946		150,746				1,401	06/25/2067	1.A FE
141781-BW-3	CARGILL INC SERIES 144A 4.000% 06/22/3		08/09/2022	CIT Group Holdings Inc.	XXX	2,504,300	2,500,000	2,483,475			375		375		2,483,850		20,450	20,450	30,278	06/22/2032	1.F FE
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SERIES 16		09/15/2022	Paydown	XXX	11,455	11,455	10,596	11,274		182		182		11,455				340	08/15/2041	1.G FE
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20		09/15/2022	Paydown	XXX	773	773	773	773						773				19	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20		09/15/2022	Paydown	XXX	71,627	71,627	71,517	71,557		70		70		71,627				1,951	06/15/2043	2.A FE
14856E-AA-3	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20		09/15/2022	Paydown	XXX	683,114	683,114	680,026	681,135		1,979		1,979		683,114				21,820	03/15/2034	2.A PL
14988#-AA-1	CEAMER FINANCE LLC 3.690% 03/22/31		09/15/2022	Paydown	XXX														196	03/22/2031	2.B PL
15189X-AL-2	CENTERPOINT ENER HOUSTON 2.250% 08/01/		08/01/2022	Maturity	XXX	7,000	7,000	6,720	6,954		46		46		7,000				158	08/01/2022	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		08/01/2022	Redemption 100.0000	XXX	15,456	15,456	15,813	15,013		(9)		(9)		15,703		(247)	(247)	550	02/01/2038	1.C FE
17321J-AJ-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 201		09/01/2022	Paydown	XXX			18,120	4,495		(1,417)		(1,417)		3,078		(3,078)	(3,078)	1,664	09/10/2046	1.A FE
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		09/01/2022	Paydown	XXX			6,582	3,169		(552)		(552)		2,618		(2,618)	(2,618)	753	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2022	Paydown	XXX			2,185	1,313		(219)		(219)		1,094		(1,094)	(1,094)	316	11/10/2048	1.A FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2022	Paydown	XXX			350	243		(243)		(243)						42	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		09/01/2022	Paydown	XXX			3,600	2,681		(2,681)		(2,681)						376	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		09/01/2022	Paydown	XXX			227	154		(154)		(154)						19	11/10/2052	1.A FE
191219-AQ-7	COCA-COLA ENTERPRISES 8.000% 09/15/22		09/15/2022	Maturity	XXX	1,000	1,000	1,174	1,032		(32)		(32)		1,000				80	09/15/2022	1.F FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		09/01/2022	Paydown	XXX	130,136	130,136	130,135			1		1		130,136				2,085	02/25/2067	1.C FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		09/01/2022	Paydown	XXX	94	94	93	93						93				3	07/25/2025	1.A FM
226829-AA-7	CROCKETT COGENERATION LP SENIOR SECURED		09/30/2022	Redemption 100.0000	XXX	150,000	150,000	150,000	150,000						150,000				6,603	03/30/2025	4.C FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		08/22/2022	Paydown	XXX	6,500	6,500	6,496	6,250		4		4		6,500				151	11/20/2051	2.B FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		09/01/2022	Paydown	XXX			1,896	1,362		3		3		1,365		(1,365)	(1,365)	242	06/10/2050	1.B FE
23331A-BE-8	D R HORTON INC 4.375% 09/15/22		09/15/2022	Maturity	XXX	5,000	5,000	5,100	5,013		(13)		(13)		5,000				219	09/15/2022	2.A FE
23366*-AA-8	DCHSCU HOLDINGS LLC 6.833% 06/10/27		09/22/2022	Redemption 100.0000	XXX	1,348,451	1,348,451	1,348,451	1,348,451						1,348,451				68,467	06/10/2027	1.E PL
24737A-AA-5	DELTA AIRLINES 2015B SERIES 15-1 4.250		07/30/2022	Redemption 100.0000	XXX	168	168	168	168						168				7	01/30/2025	3.A FE
269246-BP-8	E TRADE FINANCIAL CORP 2.950% 08/24/22		07/24/2022	Call 100.0000	XXX	5,000	5,000	4,861	4,976		21		21		4,997		3	3	135	08/24/2022	1.G FE
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		08/25/2022	Paydown	XXX	6,250	6,250	6,079			171		171		6,250				82	03/25/2052	2.B Z
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		09/25/2022	Paydown	XXX	3,125	3,125	3,039			86		86		3,125				58	03/25/2052	2.B PL
29336U-AB-3	ENLINK MIDSTREAM PARTNER LP 4.400% 04/		08/31/2022	Call 100.8750	XXX	1,008,750	1,000,000	956,801	980,447		5,524		5,524		985,971		14,029	14,029	49,083	04/01/2024	3.A FE
29736R-AE-0	ESTEE LAUDER CO INC 2.350% 08/15/22		08/15/2022	Maturity	XXX	5,000	5,000	4,838	4,974		26		26		5,000				118	08/15/2022	1.E FE
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0		09/15/2022	Redemption 100.0000	XXX	14,669	14,669	14,669	14,669						14,669				374	04/15/2031	1.B PL
30296#-AA-4	FP SOLAR FINANCE HOLDINGS LLC 5.350% 1		07/29/2022	Redemption 100.0000	XXX	109,700,000	109,700,000	109,713,987	108,200,000		(2,757)		(2,757)		109,711,230		(11,230)	(11,230)	4,864,748	11/14/2023	1.F FE
30296#-AB-2	FP SOLAR FINANCE HOLDINGS LLC 6.500% 1		07/29/2022	Redemption 100.0000	XXX	22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,183,178	11/14/2023	1.F FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/3		06/30/2022	Redemption 100.0000	XXX	193,800	193,800	193,800	193,800						193,800				2,985	06/30/2039	2.C FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS		09/15/2022	Paydown	XXX	12,425	12,425	12,474	12,443		(18)		(18)		12,425				399	02/15/2042	1.G FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		07/01/2022	Paydown	XXX	4,682	4,682	4,680	4,680		2		2		4,682				60	01/25/2051	1.A FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		09/01/2022	Paydown	XXX	2,741	2,741	2,740	2,740		1		1		2,741				41	01/25/2051	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		09/01/2022	Paydown	XXX	213,941	213,941	211,593			2,348		2,348		213,941				1,017	08/25/2067	1.A FE
31620R-AF-2	FIDELITY NATL FINANCIAL 5.500% 09/01/2		09/01/2022	Maturity	XXX	5,000	5,000	5,313	5,055		(55)		(55)		5,000				275	09/01/2022	2.B FE
31737#-AB-7	FINANCE OF AMERICA REVERSE LLC 8.064%		08/31/2022	Redemption 100.0000	XXX	8,360,564	8,360,564	8,360,564	8,360,564						8,360,564				372,876	02/01/2024	1.G PL
33768N-AA-0	FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL		08/01/2022	Paydown	XXX	5,925	5,925	5,924							5,925				49	05/17/2027	1.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2022	Paydown	XXX	65,078	65,078	66,094	65,495		(416)		(416)		65,078				1,522	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2022	Paydown	XXX	59,864	59,864	60,708	60,216		(353)		(353)		59,864				2,285	10/25/2049	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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		09/01/2022	Paydown	XXX	6,639	6,639	6,703	6,662		(23)		(23)		6,639				155	10/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4		09/30/2022	Redemption 100.0000	XXX	1,920	1,920	1,606	1,624		9		9		1,632		288	288	79	03/31/2038	2.B FE
35180Y-AB-9	FRANCHISE GROUP INC 7.743% 02/18/26		08/04/2022	Redemption 100.0000	XXX	16,341	16,341	16,178	14,605		1,613		1,613		16,218		123	123	537	02/18/2026	3.C FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2022	Paydown	XXX	1,042	1,042	1,340	1,338		(295)		(295)		1,042				49	04/10/2037	1.D FE
36228F-AK-2	GSMPS MORTGAGE LOAN TRUST CMO SER 1998-3		09/01/2022	Paydown	XXX	4,823	4,823	4,757	4,782		4		4		4,786		37	37	160	09/19/2027	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 5		09/01/2022	Paydown	XXX	1,661	1,661	772	781						781		880	880	15	03/25/2037	1.D FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 5		09/01/2022	Paydown	XXX	1,661	1,661	1,020	1,058		(12)		(12)		1,046		615	615	15	03/25/2037	5.B FM
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		09/01/2022	Paydown	XXX			8,002	2,768		(465)		(465)		2,303		(2,303)	(2,303)	738	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		09/01/2022	Paydown	XXX			359	255		(255)		(255)						31	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		09/01/2022	Paydown	XXX			441	342		(342)		(342)						38	09/01/2052	1.A FE
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		09/10/2022	Paydown	XXX	1,748	1,748	2,202	2,196		(448)		(448)		1,748				80	05/10/2037	1.F
381738-AG-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20		09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	2,415,542	2,450,000	2,367,362			1,249		1,249		2,368,610		46,932	46,932	26,368	07/25/2035	1.A FE
40168P-AX-6	GUGGENHEIM PRIVATE DEBT FUND D-1 3.000		07/26/2022	Paydown	XXX														553,997	04/12/2027	1.E FE
40168P-AZ-1	GUGGENHEIM PRIVATE DEBT FUND 3.000% 04		07/26/2022	Paydown	XXX														221,028	04/12/2027	1.E FE
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		09/19/2022	Paydown	XXX	30,386	30,386	27,761	28,450		1,936		1,936		30,386				215	01/19/2038	1.A FM
419838-AA-5	HAWAIIAN AIRLINES 13 1A SERIES A 3.900		07/15/2022	Redemption 100.0000	XXX	161	161	159	160						160		1	1	6	07/15/2027	4.B FE
427866-AL-2	HERSHEY CO 7.200% 08/15/27		08/09/2022	Market Axess	XXX	115,164	100,000	123,518	115,897		(1,559)		(1,559)		114,337		827	827	7,120	08/15/2027	1.E FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		09/25/2022	Paydown	XXX	17,235	17,235	17,235	17,234						17,235				441	12/25/2025	2.C FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		09/01/2022	Paydown	XXX	15,665	15,665	15,511			154		154		15,665				215	04/17/2039	1.G FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		09/17/2022	Paydown	XXX	13,326	13,326	13,326	13,325		1		1		13,326				217	01/17/2041	1.G FE
44563@-AC-9	HUNT MH BORROWER LLC 4.500% 12/21/48		06/21/2022	Redemption 100.0000	XXX	122,126	122,126	122,126	122,126						122,126				487	12/21/2048	2.B PL
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS		09/01/2022	Paydown	XXX	252,226	252,226	252,223			3		3		252,226				3,442	05/25/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		09/01/2022	Paydown	XXX	379,627	379,627	379,623			5		5		379,627				3,097	08/25/2067	1.A FE
459745-GN-9	INTL LEASE FINANCE CORP 5.875% 08/15/2		08/15/2022	Maturity	XXX	2,000	2,000	2,133	2,022		(22)		(22)		2,000				118	08/15/2022	2.C FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		09/15/2022	Paydown	XXX	18,932	18,932	21,423	21,405		(2,473)		(2,473)		18,932				512	10/15/2075	1.A FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		09/25/2022	Paydown	XXX	16,541	16,541	16,196			346		346		16,541				295	07/25/2052	1.D FE
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2022	Paydown	XXX	2,304	2,304	2,583	2,583		(278)		(278)		2,304				75	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2022	Paydown	XXX	2,287	2,287	2,545	2,544		(257)		(257)		2,287				64	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2022	Paydown	XXX	3,924	3,924	3,921	3,922						3,922		2	2	105	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2022	Paydown	XXX	3,366	3,366	3,364	3,365		2		2		3,366				78	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2022	Paydown	XXX	17,065	17,065	17,061	17,062		3		3		17,065				488	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		09/15/2022	Paydown	XXX	45,430	45,430	49,093	49,056		(3,626)		(3,626)		45,430				958	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		09/15/2022	Paydown	XXX	2,001	2,001	2,409	2,387		(385)		(385)		2,001				71	08/15/2062	2.B FE
46640U-AF-9	JPMBB COMMERCIAL MORTGAGE SECU 0.873%		09/01/2022	Paydown	XXX			12,947	5,276		(1,855)		(1,855)		3,421		(3,421)	(3,421)	2,204	01/15/2047	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SECU SERIES 20		09/01/2022	Paydown	XXX			2,086	1,383		(248)		(248)		1,135		(1,135)	(1,135)	351	02/15/2048	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		09/01/2022	Paydown	XXX	142,684	142,684	144,210	142,562		170		170		142,732		(48)	(48)	3,217	01/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		09/01/2022	Paydown	XXX	2,509	2,509	2,518	2,510		(1)		(1)		2,509				59	01/25/2048	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		09/15/2022	Paydown	XXX	8,772	8,772	10,055	10,016		(1,244)		(1,244)		8,772				220	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		09/25/2022	Paydown	XXX	43,631	43,631	41,926			1,704		1,704		43,631				644	07/25/2052	1.B FE
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		09/01/2022	Paydown	XXX	28,631	28,631	27,566			1,065		1,065		28,631				141	01/25/2053	1.C FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		09/15/2022	Paydown	XXX	22,404	22,404	22,404	22,404						22,404				487	01/01/2070	1.F FE
48250E-AU-9	KKR FINANCIAL CLO LTD SERIES 30A CLASS C		09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	922,433	1,000,000	936,200			1,381		1,381		937,581		(15,148)	(15,148)	17,834	10/17/2031	1.F FE
48252#-AA-8	KKR EAGLE ASSET FINANCING LLC 5.500% 1		06/30/2022	Various	XXX	8,248,972	8,248,972	8,253,403	8,252,430		(250)		(250)		8,252,180		(3,209)	(3,209)	225,586	12/29/2027	1.G PL
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		08/15/2022	Paydown	XXX	7,732	7,732	7,732	1,878						7,732				115	07/15/2031	2.B Z
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 7.984% 0		09/12/2022	Redemption 100.0000	XXX	15,758,000	15,758,000	15,758,000	2,426,558						15,758,000				334,343	02/05/2024	1.E FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 7.984% 0		07/15/2022	Redemption 100.0000	XXX	1,681,000	1,681,000	1,681,000	258,855						1,681,000				25,801	02/05/2024	1.F FE
50209L-AA-5	LMRK ISSUER CO LLC SERIES 2018-1A CLASS		09/15/2022	Paydown	XXX	7,500	7,500	7,500	7,500						7,500				199	06/15/2048	1.G FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		08/15/2022	Paydown	XXX	110,867	110,867	110,865	110,864		3		3		110,867				3,058	03/15/2044	1.F
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		09/15/2022	Paydown	XXX	17,908	17,908	17,907	17,907						17,908				599	03/15/2044	2.C
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		09/05/2022	Paydown	XXX	87,260	87,260	87,258	87,258		2		2		87,260				1,560	11/05/2035	1.F FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		09/15/2022	Paydown	XXX	6,973	6,973	6,908	6,588		54		54		6,973				194	05/15/2043	2.A FE
571903-BJ-1	MARRIOTT INTERNATIONAL 5.000% 10/15/27		09/13/2022	J.P. MORGAN SECURITIES LLC	XXX	3,226,113	3,250,000	3,221,660			44		44		3,221,704		4,409	4,409	2,257	10/15/2027	2.C FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		09/01/2022	Paydown	XXX	844	844	841	842						841		2	2	15	04/21/2034	1.A FM
598329-AE-0	MIDWEST FAMILY HOUSING SERIES 144A 6.6		07/01/2022	Redemption 100.0000	XXX	497	497	590	588		(1)		(1)		587		(89)	(89)	33	01/01/2051	2.C FE
610333-AY-2	MONROE CAPITAL CLO LTD 6.359% 10/22/26		07/22/2022	Paydown	XXX	82,497	82,497	82,497	82,497						82,497				2,569	10/22/2026	1.D FE
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		09/01/2022	Paydown	XXX			1,337	826		(96)		(96)		730		(730)	(730)	129	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		09/01/2022	Paydown	XXX			13,649	9,719		(817)		(817)		8,902		(8,902)	(8,902)	1,399	03/15/2052	1.A FE
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		09/20/2022	Paydown	XXX	17,642	17,642	17,642	17,642						17,642				362	10/21/2047	1.G FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		09/25/2022	Paydown	XXX	44,992	44,992	44,991	44,991		1		1		44,992				1,261	11/25/2025	2.C FE
63743H-EQ-1	NATIONAL RURAL UTIL COOP SERIES MTN 2.		09/15/2022	Maturity	XXX	5,000	5,000	4,810	4,966		34		34		5,000				115	09/15/2022	1.F FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		09/15/2022	Paydown	XXX	4,464	4,464	4,071			393		393		4,464				41	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		09/15/2022	Paydown	XXX	4,464	4,464	4,464	4,464						4,464				99	11/15/2046	2.B FE
64110D-AD-6	NETAPP INC 3.250% 12/15/22		09/15/2022	Call 100.0000	XXX	5,000	5,000	4,896	4,976		18		18		4,994		6	6	122	12/15/2022	2.B FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 8.424%		09/30/2022	Redemption 100.0000	XXX	142,180	142,180	140,554	107,946		753		753		141,033		1,147	1,147	5,741	07/31/2026	1.D PL
674599-CX-1	OCCIDENTAL PETROLEUM COR 4.300% 08/15/		08/16/2022	Call 89.5000	XXX	(358,000)	(400,000)	(397,924)	(398,093)		(29)		(29)		(398,122)				35,296	08/15/2039	3.A FE
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		09/01/2022	Paydown	XXX	12,858	12,858	13,105	12,877		(19)		(19)		12,858				390	10/25/2049	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		09/26/2022	Paydown	XXX	2,316	2,316	2,316							2,316				12	08/25/2057	1.C FE
69415@-AA-0	PH ONSHORE IM ISSUER 5.000% 12/02/39		09/20/2022	Various	XXX	722,000	722,000	722,000	722,000						722,000				57,058	12/02/2039	2.B PL

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CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
69416*-AA-1	PETERSHILL II LP 5.000% 12/02/39		09/20/2022	Various	XXX	544,680	534,000	534,000	534,000						534,000				42,201	12/02/2039	2.B PL
69416@-AA-9	PH ONSHORE GP ISSUER 5.000% 12/02/39		09/20/2022	Various	XXX	430,440	422,000	422,000	422,000						422,000				33,350	12/02/2039	2.B PL
69417#-AA-6	PH OFFSHORE GP ISSUER 5.000% 12/02/39		09/20/2022	Various	XXX	328,440	322,000	322,000	322,000						322,000				25,447	12/02/2039	2.B PL
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		06/30/2022	Redemption 100.0000	XXX	142,310	142,310	142,310	135,423						142,310				3,876	10/26/2025	1.E PL
723787-AK-3	PIONEER NATURAL RESOURCE 3.950% 07/15/		07/15/2022	Maturity	XXX	5,000	5,000	5,073	5,005		(5)		(5)		5,000				198	07/15/2022	2.A FE
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		09/10/2022	Various	XXX	77,977	77,977	77,977	77,977						77,977				1,550	08/10/2041	1.E
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		09/20/2022	Paydown	XXX	199,424	199,424	199,424	199,424						199,424				6,066	12/22/2036	2.A FE
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		09/25/2022	Paydown	XXX	24,962	24,962	24,272			690		690		24,962				360	01/25/2052	1.A FE
75001#-AA-5	RVN DELAWARE FINANCE LLC 4.000% 07/15/		07/14/2022	Various	XXX	8,038,275	8,038,275	8,041,330	8,041,320		(110)		(110)		8,041,210		(2,935)	(2,935)	(196,971)	07/15/2033	1.E PL
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		09/01/2022	Paydown	XXX	13,882	13,882	13,303			579		579		13,882				209	01/25/2052	1.B FE
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		09/01/2022	Paydown	XXX	4,627	4,627	4,567			60		60		4,627				83	01/25/2052	1.B FE
75951A-AJ-7	RELIANCE STAND LIFE II SERIES 144A 3.8		03/23/2022	Goldman Sachs & Co.	XXX	6,897,376	6,800,000	6,796,328	6,798,663		171		171		6,798,834		98,542	98,542	134,536	09/19/2023	1.E FE
77775*-BT-7	ROSENTHAL & ROSENTHAL INC 4.000% 07/23		07/23/2022	Maturity	XXX	130,000	130,000	130,000	130,000						130,000				5,200	07/23/2022	2.B PL
78396Y-AA-1	SESAC FINANCE SERIES 2019 1 CLASS A2 144		07/25/2022	Paydown	XXX	13,750	13,750	13,750	13,750						13,750				538	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE SERIES 2022 1 CLASS A2 144		09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	436,755	468,750	456,331			1,044		1,044		457,376		(20,621)	(20,621)	5,801	07/25/2052	2.C FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1		09/15/2022	Paydown	XXX	23,400	23,400	20,095			3,305		3,305		23,400				119	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		09/15/2022	Paydown	XXX	3,900	3,900	3,935	3,933		(33)		(33)		3,900				89	06/15/2046	2.B FE
78454*-AA-5	SMI 2018 FINANCE LLC 5.262% 04/15/35		09/27/2022	Redemption 100.0000	XXX	306,258	306,258	306,258	306,258						306,258				8,501	04/15/2035	2.A PL
808513-AU-9	CHARLES SCHWAB CORP 3.200% 01/25/28		08/09/2022	BNP Paribas	XXX	96,919	100,000	94,377	96,105		352		352		96,457		462	462	3,342	01/25/2028	1.F FE
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		09/01/2022	Paydown	XXX	1,120	1,120	1,086	1,100		20		20		1,120				24	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		09/01/2022	Paydown	XXX	20,601	20,601	20,897	20,804		(203)		(203)		20,601				479	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		09/01/2022	Paydown	XXX	19,532	19,532	19,693	19,583		(51)		(51)		19,532				500	02/25/2048	1.A
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		07/30/2022	Paydown	XXX	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		07/30/2022	Paydown	XXX	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		07/25/2022	Paydown	XXX	13,125	13,125	13,125	13,125						13,125				382	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		07/25/2022	Paydown	XXX	1,750	1,750	1,685	245		65		65		1,750				30	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		07/25/2022	Paydown	XXX	5,625	5,625	5,625							5,625				87	01/25/2052	2.C FE
82323M-AA-7	SAIL 2018 1 CN Series 2018 1 Class B 1		08/17/2022	Paydown	XXX	7,738	7,738	2,822	5,271		4,916	2,450	2,466		7,738				72	09/15/2065	2.C S
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		09/20/2022	Paydown	XXX	625	625	593			32		32		625				9	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		09/20/2022	Paydown	XXX	6,875	6,875	6,822	6,823		52		52		6,875				121	08/20/2051	2.B FE
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3		08/15/2022	Redemption 100.0000	XXX	4,263	4,263	3,869	3,905		17		17		3,922		342	342	144	08/15/2031	1.G FE
85208@-AA-7	SPRINT INTERMEDIATE HOLDING I 9.700% 0		09/30/2022	Redemption 100.0000	XXX	212,500	212,500	212,500							212,500				87,663	06/30/2026	4.C Z
852891-AC-4	STANCORP FINANCIAL GROUP 5.000% 08/15/		08/15/2022	Maturity	XXX	1,000,000	1,000,000	1,019,592	1,003,192		(3,192)		(3,192)		1,000,000				50,000	08/15/2022	2.A FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		09/20/2022	Paydown	XXX	625	625	625	625						625				12	06/20/2051	1.A FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		09/20/2022	Paydown	XXX	3,438	3,438	3,418	3,431		7		7		3,438				96	04/20/2045	1.E FE
86362P-AD-7	STRUCTURED ASSET SECURITIES CO SERIES 20		09/26/2022	Paydown	XXX	11,898	11,898	9,729	11,677		138		138		11,814		84	84	76	02/25/2037	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		07/25/2022	Paydown	XXX	7,565	7,565	5,938	6,940		624		624		7,565				34	01/25/2037	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		09/26/2022	Paydown	XXX	11,985	11,985	9,408	10,996		989		989		11,985				88	01/25/2037	1.A FM
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A		07/20/2022	Paydown	XXX	86,951	86,951	86,932	86,927		24		24		86,951				4,235	07/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1		09/30/2022	Paydown	XXX	200,919	200,919	200,908	200,905		14		14		200,919				5,997	06/30/2054	1.G FE
86787E-AT-4	SUNTRUST BANKS 2.450% 08/01/22		07/01/2022	Call 100.0000	XXX	1,000	1,000	964	994		5		5		999		1	1	22	08/01/2022	1.F FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		08/20/2022	Paydown	XXX	166,064	166,064	166,016	166,017		47		47		166,064				7,074	11/20/2048	1.F FE
869099-AH-4	SUSQUEHANNA BANCSHARES INC 5.375% 08/1		08/15/2022	Maturity	XXX	2,000	2,000	2,132	2,022		(22)		(22)		2,000				108	08/15/2022	1.G FE
86932T-A*-9	SUTHERLAND GLOBAL SERVICES INC 10.033%		09/14/2022	Redemption 100.0000	XXX	59,637,906	59,637,906	60,771,026			(130,628)		(130,628)		60,640,398		(1,002,492)	(1,002,492)	2,996,334	10/23/2025	4.B Z
87162W-AG-5	TD SYNNEX CORP SERIES 144A 2.375% 08/0		07/14/2022	Tax Free Exchange	XXX	250,000	250,000	250,000	250,000						250,000				5,542	08/09/2028	2.C FE
87162W-AJ-9	TD SYNNEX CORP SERIES 144A 2.650% 08/0		07/14/2022	Tax Free Exchange	XXX	1,455,724	1,500,000	1,452,960	1,219,211		2,188		2,188		1,455,724				37,100	08/09/2031	2.C FE
87264A-CM-5	T MOBILE USA INC SERIES 144A 3.400% 10		06/29/2022	Tax Free Exchange	XXX	5,245,069	5,250,000	5,244,645	5,244,818		251		251		5,245,069				157,675	10/15/2052	2.C FE
87289B-AA-2	TCP DLF VIII 2018 CLO SEC NOTE 5.091%		09/28/2022	Paydown	XXX	3,180,189	3,180,189	3,180,197	2,778,318		(7)		(7)		3,180,189				62,843	02/28/2030	1.A FE
87326#-AC-4	TA WEG HOLDINGS LLC 9.674% 10/02/25		09/19/2022	Various	XXX	1,941,723	2,000,000	2,000,000							2,000,000		(58,277)	(58,277)	103,819	10/02/2025	3.A PL
87326#-AC-4	TA WEG HOLDINGS LLC 9.674% 10/02/25		07/01/2022	Redemption 100.0000	XXX	51,756	51,756	51,756							51,756				1,637	10/02/2025	3.A PL
87342R-AC-8	TACO BELL FUNDING LLC SERIES 16-1A CLASS		08/25/2022	Paydown	XXX	1,000	1,000	1,000	1,000						1,000				37	05/25/2046	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021 1A CLA		08/25/2022	Paydown	XXX	10,625	10,625	10,625	10,625						10,625				203	08/25/2051	2.B FE
875127-BB-7	TAMPA ELECTRIC CO 2.600% 09/15/22		09/15/2022	Maturity	XXX	5,000	5,000	4,864	4,975		25		25		5,000				130	09/15/2022	1.G FE
87669#-AA-3	TAUPO RIVER III A LLC 6.960% 01/08/31		07/13/2022	Redemption 100.0000	XXX	115,237,097	115,237,097	115,237,097	80,776,622						115,237,097				4,111,772	01/08/2031	1.G Z
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020		09/01/2022	Paydown	XXX	93,593	93,593	93,577	93,558		36		36		93,593				1,708	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020		09/20/2022	Paydown	XXX	102,170	102,170	102,140	102,143		27		27		102,170				1,436	09/20/2045	1.F FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		09/01/2022	Paydown	XXX	11,723	11,723	11,604	11,655		68		68		11,723				313	11/25/2048	1.A
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		08/31/2022	Redemption 0.0000	XXX				(13,626)										522	08/25/2030	2.C Z
89613F-AA-6	TRICON AMERICAN HOMES SERIES 2017-SFR2 C		09/01/2022	Paydown	XXX	32,363	32,363	32,200	32,283		11		11		32,293		69	69	682	01/17/2036	1.A FE
90270R-AA-2	UBS-BARCLAYS COMMERCIAL MORT SERIES 2012		09/01/2022	Paydown	XXX	1,059,371	1,059,371	1,062,351	1,058,996		375		375		1,059,371				26,351	12/10/2045	1.A FM
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5		09/01/2022	Redemption 100.0000	XXX	25	25	24	24						24		1	1	1	03/01/2030	1.F FE
909319-AA-3	UNITED AIR 2013-1 A PTT A 4.300% 08/15		08/15/2022	Redemption 100.0000	XXX	18,695	18,695	19,512	19,055		(55)		(55)		19,000		(306)	(306)	804	08/15/2025	2.B FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5		07/15/2022	Redemption 100.0000	XXX	56,458	56,458	56,594	56,567		(8)		(8)		56,559		(101)	(101)	2,488	04/15/2029	1.G FE
90931M-AA-4	UNITED AIR 2016-1 A PTT SERIES A 3.450		07/07/2022	Redemption 100.0000	XXX	26	26	25	26						26		1	1	1	07/07/2028	2.B FE
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700		09/01/2022	Redemption 100.0000	XXX	25	25	24	24						24		1	1	1	03/01/2030	2.B FE
909320-AA-4	UNITED AIR LINES INC 3.750% 09/03/26		09/03/2022	Redemption 100.0000	XXX	38,399	38,399	37,768	37,970		57		57		38,026		373	373	1,440	09/03/2026	2.A FE
909320-AB-2	UNITED AIR 2014 2 B PTT SERIES B 4.625		09/03/2022	Redemption 100.0000	XXX	2,797,634	2,797,634	2,825,611	2,803,114		(5,479)		(5,479)		2,797,634				129,391	09/03/2022	3.A FE
91531U-AA-8	UPGRADE MASTER PASS THRU TRUST SERIES 20		09/15/2022	Paydown	XXX	44,979	44,979	45,204	45,062		(83)		(83)		44,979				1,185	07/15/2025	2.C FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		09/20/2022	Paydown	XXX	71,734	71,734	71,734	71,734						71,734				1,601	04/20/2028	2.B FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		09/01/2022	Paydown	XXX	36,246	36,246	36,246	36,246						36,246				842	03/20/2028	2.B FE
91857#-AA-7	VCM A320 4.250% 03/31/24		09/14/2022	Redemption 100.0000	XXX	4,541,944	4,541,944	4,541,944	4,416,370		125,573		125,573		4,541,944				118,002	03/31/2024	2.B FE
91857@-AA-9	VCM 738BCF LLC 6.500% 10/31/29		09/15/2022	Redemption 100.0000	XXX	2,039,851	2,039,851	2,039,851	2,039,851						2,039,851				88,433	10/31/2029	2.C Z
91858*-AA-0	VCM A321 8.493% 10/31/29		09/18/2022	Redemption 100.0000	XXX	485,951	485,951	485,951	485,951						485,951				22,079	10/31/2029	2.C Z
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		06/30/2022	Redemption 100.0000	XXX	15,193	15,193	15,193	15,193						15,193				195	10/14/2049	1.F PL
92938J-AH-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 20		09/01/2022	Paydown	XXX			9,098	2,578		(785)		(785)		1,793		(1,793)	(1,793)	1,076	03/15/2046	1.A FE
93934F-DF-6	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2022	Paydown	XXX	5,714	6,331	4,749	4,531		111		111		4,642		1,072	1,072	679	10/25/2035	1.D FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2022	Paydown	XXX	4,770	4,770	3,080	3,080		12		12		3,091		1,678	1,678	72	10/25/2036	1.D FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2022	Paydown	XXX	5,723	5,723	4,524	4,259		10		10		4,269		1,454	1,454	86	10/25/2036	4.B FM
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2022	Paydown	XXX	2,021	2,021	1,219	783	514	(10)		504		1,287		734	734	21	09/25/2036	1.D FM
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		09/01/2022	Paydown	XXX	2,332	2,332	1,100	1,106		(1)		(1)		1,105		1,227	1,227	25	09/25/2036	3.B FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3		09/15/2022	Paydown	XXX	12,448	12,448	12,030	11,549		343		343		12,448				309	09/15/2044	2.A FE
948741-AH-6	WEINGARTEN REALTY INVEST 3.375% 10/15/		09/07/2022	Call 100.0000	XXX	5,000	5,000	4,940	4,987		10		10		4,998		3	3	165	10/15/2022	2.A FE
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		09/10/2022	Redemption 100.0000	XXX	62,701	62,701	62,701	60,983		1,718		1,718		62,701				2,787	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 201		09/01/2022	Paydown	XXX	13,956	13,956	14,091	13,981		(2)		(2)		13,978		(23)	(23)	330	10/25/2049	1.A
94988H-AC-5	WELLS FARGO MORTGAGE BACKED SE CMBS SERI		07/01/2022	Paydown	XXX	1,204,260	1,204,260	1,234,352	1,204,590		(330)		(330)		1,204,260				20,586	10/15/2045	1.A FM
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		09/01/2022	Paydown	XXX	12,996	12,996	12,499	12,795		201		201		12,996				295	07/25/2047	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 20		09/01/2022	Paydown	XXX			2,102	1,483		(96)		(96)		1,387		(1,387)	(1,387)	224	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		09/15/2022	Paydown	XXX	1,250	1,250	1,207			43		43		1,250				26	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		09/15/2022	Paydown	XXX	11,500	11,500	11,500							11,500				238	03/15/2052	2.B FE
95829T-AA-3	WESTERN GRP MILITARY HOUSING SERIES 144A		09/15/2022	Redemption 100.0000	XXX	534	534	757	750		(3)		(3)		746		(212)	(212)	36	03/15/2057	1.C FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		09/15/2022	Paydown	XXX	4,818	4,818	4,818	4,818						4,818				99	05/15/2046	1.F FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS		09/05/2022	Paydown	XXX	750	750	748	625		2		2		750				16	12/05/2050	2.B FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2022	Paydown	XXX	3,203	3,203	3,231	3,220		(17)		(17)		3,203				79	06/20/2044	1.A
97652Q-AC-3	WINWATER MTG LOAN TRUST SERIES 2014-2 CL		09/01/2022	Paydown	XXX	1,515	1,515	1,536	1,525		(10)		(10)		1,515				35	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		09/01/2022	Paydown	XXX	2,343	2,343	2,372	2,359		(16)		(16)		2,343				49	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		09/01/2022	Paydown	XXX	945	945	961	950		(5)		(5)		945				24	01/20/2045	1.A
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		07/30/2022	Paydown	XXX	2,308	2,308	2,308	2,308						2,308				56	07/30/2051	2.B FE
BES21R-06-1	VCM A319EJ LLC 4.250% 12/31/26		09/15/2022	Redemption 100.0000	XXX	1,603,034	1,603,034	1,603,034	1,603,034						1,603,034				45,997	12/31/2026	2.B FE
BES22R-T8-5	PATHSTONE FAMILY OFFICE LLC 9.924% 12/		09/30/2022	Redemption 100.0000	XXX	5,798	5,798	5,798							5,798				7,667	12/31/2025	2.C Z
BES2DV-1F-8	CERTUS OIL AND GAS INC 10.000% 07/15/25		09/30/2022	Redemption 100.0000	XXX	4,080,000	4,080,000	4,093,333	2,746,667		(1,056)		(1,056)		4,092,277		(12,277)	(12,277)	165,589	07/15/2025	2.B Z
BES2DY-NR-2	CCO ANNEX I CREDIT BACKED LOAN 4.000%		07/15/2022	Redemption 100.0000	XXX	217,053	217,053	217,053	217,053						217,053				6,512	07/28/2031	1.F Z
BES2DY-NV-3	CCO ANNEX I CREDIT BACKED LOAN 5.750%		07/15/2022	Redemption 100.0000	XXX	65,358	65,358	65,358	65,358						65,358				82,862	07/28/2031	2.B Z
BES2DY-ZK-4	RIVE ENGINE LEASING LIMITED 5.000% 04/		09/20/2022	Redemption 100.0000	XXX	593,157	593,157	593,157	593,157						593,157				18,123	04/30/2027	2.C Z

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										11	12	13	14	15							
CUSIP Identi- fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BES2H6-S5-2	TA WEG HOLDINGS LLC 9.424% 08/13/27		08/12/2022	Redemption 100.0000	XXX	477,493	477,493	477,493	222,649						477,493				8,154	08/13/2027	2.C Z
BES2KQ-MY-7	HOMETAP INVESTMENT PARTNERS II 7.532%		05/02/2022	Redemption 100.0000	XXX	103,180	103,180	103,180	30,038						103,180				696	11/23/2027	2.A Z
BES2KQ-MY-7	HOMETAP INVESTMENT PARTNERS II 7.532%		08/01/2022	Redemption 100.0000	XXX	3,893,484	3,893,484	3,893,484	1,133,480						3,893,484				1,409,848	11/23/2027	2.B Z
BES2M9-65-4	CERITY PARTNERS LLC 10.424% 12/31/25		07/28/2022	Redemption 100.0000	XXX	1,350,475	1,350,475	1,350,475							1,350,475				35,295	12/31/2025	4.C Z
BES2M9-BR-0	NXGEN BUYER INC 7.482% 10/31/25		09/30/2022	Redemption 100.0000	XXX	9,101	9,101	9,101							9,101				413	10/31/2025	3.C Z
BES2MD-BV-2	AIR CANADA TL MSN 1772 5.293% 12/30/26		09/15/2022	Redemption 100.0000	XXX	211,816	211,816	211,816	211,816						211,816				6,652	12/30/2026	2.C Z
BES2MD-BY-6	AIR CANADA TL MSN 1783 5.299% 12/30/26		09/15/2022	Redemption 100.0000	XXX	210,801	210,801	210,801	210,801						210,801				6,627	12/30/2026	2.C Z
BES2MD-EJ-6	MESA AIRLINES INC 7.543% 12/30/23		09/15/2022	Redemption 100.0000	XXX	710,343	710,343	710,343	619,292		36,838		36,838		710,343				21,399	12/30/2023	2.C Z
BES2MT-6N-1	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		09/15/2022	Redemption 100.0000	XXX	2,042,286	2,042,286	2,042,286							2,042,286				43,539	01/13/2026	2.C Z
BES2NM-3P-3	NXGEN BUYER INC 7.490% 10/31/25		09/30/2022	Redemption 100.0000	XXX	3,845	3,845	3,845							3,845				150	10/31/2025	2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 10.500% 12/22/28		09/26/2022	Redemption 100.0000	XXX	1,221,037	1,221,037	1,221,037							1,221,037				2,389	12/22/2028	2.C Z
BES2P0-1Z-9	ZEPHYRUS AERO 1 LLC 6.120% 04/28/24		09/06/2022	Redemption 100.0000	XXX	3,999,221	3,999,221	3,999,221							3,999,221				25,078	04/28/2024	1.A
BES2QS-36-9	LUV CAR WASH GROUP LLC 8.793% 03/15/27		07/01/2022	Redemption 100.0000	XXX	5,549	5,549	5,549							5,549				56	03/15/2027	2.C Z
BES2SB-DR-7	NXGEN BUYER INC 7.532% 10/31/25		09/30/2022	Redemption 100.0000	XXX	8,505	8,505	8,505							8,505				122	10/31/2025	2.C Z
BES2SU-7V-3	AERGO TL MSN 29786 7.248% 05/15/30		08/27/2022	Redemption 100.0000	XXX	355	355	355							355				1,304	05/15/2030	2.B Z
BES2SU-7V-3	AERGO TL MSN 29786 7.248% 05/15/30		09/15/2022	Redemption 100.0000	XXX	184,529	184,529	184,529							184,529				4,978	05/15/2030	2.C Z
BES2SU-89-1	AERGO TL MSN 29788 7.233% 01/15/30		08/27/2022	Redemption 100.0000	XXX	316	316	316							316				1,293	01/15/2030	2.B Z
BES2SU-89-1	AERGO TL MSN 29788 7.233% 01/15/30		09/15/2022	Redemption 100.0000	XXX	183,258	183,258	183,258							183,258				4,940	01/15/2030	2.C Z
BES2SU-U0-5	ACS NB ENGINE TL 5.500% 01/01/50		09/01/2022	Redemption 100.0000	XXX	852,184	852,184	852,184							852,184				15,993	01/01/2050	2.B Z
BES2SW-N7-4	ROTOLO CONSULTANTS INC 9.174% 12/20/2		06/30/2022	Redemption 100.0000	XXX	2,462	2,462	2,439			1		1		2,440		22	22	35	12/20/2026	2.C Z
BES2U4-XK-3	NXGEN BUYER INC 13.750% 04/30/26		09/19/2022	Various	XXX	2,166,667	2,166,667	2,166,667							2,166,667				82,839	04/30/2026	2.B Z
BES2V3-FV-0	PICP PROJECT SPRINT INTER II L 6.500%		09/15/2022	Redemption 100.0000	XXX	419,474	419,474	419,474							419,474				5,747	03/31/2029	2.B Z
BES2V5-7N-2	COWBELL CYBER INC 8.000% 06/03/28		09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	3,750,000	3,750,000	3,750,000							3,750,000				10,833	06/03/2028	2.B Z
BES2VD-VR-9	WESTJET TL MSN 34153 6.310% 03/15/25		09/15/2022	Redemption 100.0000	XXX	182,119	182,119	182,119							182,119				2,626	03/15/2025	2.B Z
BES2W4-TP-5	PATHSTONE FAMILY OFFICE LLC 8.068% 12/		09/30/2022	Redemption 100.0000	XXX	7,692	7,692	7,692							7,692				146	12/31/2025	2.B Z
BES2WG-73-1	MESA AIRLINES INC 7.068% 12/31/28		09/15/2022	Redemption 100.0000	XXX	126,761	126,761	126,761							126,761				1,163	12/31/2028	2.B Z
BES2X1-AX-3	ACCORDION PARTNERS LLC 9.141% 09/24/27		08/31/2022	Direct Loan Funding	XXX	1,125,000	1,125,000	1,116,563			174		174		1,116,737		8,263	8,263	11,975	09/24/2027	2.B Z
BES2XB-RH-8	SHENZHEN TL MSN 3383 6.705% 08/10/50		09/15/2022	Redemption 100.0000	XXX	191,576	191,576	191,576							191,576				1,483	08/10/2050	2.B Z
BES2XQ-XV-7	FP SOLAR FINANCE HOLDINGS LLC 4.890% 0		09/29/2022	Various	XXX	12,703,800	12,630,000	12,630,000							12,630,000		73,800	73,800	87,455	07/29/2028	2.B Z
BES2XQ-YF-1	FP SOLAR FINANCE HOLDINGS LLC 7.290% 0		09/29/2022	Various	XXX	35,566,500	35,400,000	35,400,000							35,400,000		166,500	166,500	318,277	07/29/2028	2.B Z
BES2XY-ZU-0	CHERRY BEKAERT LLP 8.230% 06/30/28		09/30/2022	Redemption 100.0000	XXX	189,873	189,873	189,873							189,873				3,334	06/30/2028	2.B Z
BES2YH-PS-2	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	7,853,038	7,892,500	7,853,038			413		413		7,853,451		(413)	(413)	75,545	08/15/2032	2.B Z
BES2YH-PT-0	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	409,194	411,250	409,194			21		21		409,215		(21)	(21)	4,565	08/15/2032	2.B Z
BGH6EB-G2-2	WCG PURCHASER CORP 5.000% 01/08/27		06/30/2022	Redemption 100.0000	XXX	253	253	253							253		1	1	8	01/08/2027	4.B FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 8.128%		06/30/2022	Redemption 100.0000	XXX	253	253	253							253				3	10/05/2027	4.B FE
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 8.128%		09/30/2022	Redemption 100.0000	XXX	253	253	253							253				7	10/05/2027	4.C FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP 7.363% 05/25		09/30/2022	Redemption 100.0000	XXX	3,116	3,116	3,085	3,087		3		3		3,090		26	26	148	05/25/2028	4.B FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 7.363% 05/25		09/30/2022	Redemption 100.0000	XXX	634	634	627	627		1		1		628		6	6	30	05/25/2028	3.C FE
BGH77G-0R-9	BLUE RIBBON LLC USA 8.373% 05/08/28		09/30/2022	Redemption 100.0000	XXX	25,000	25,000	24,375	24,418		51		51		24,469		531	531	1,356	05/08/2028	4.C FE
BGH79X-BE-7	ARCLINE FM HOLDINGS LLC 8.354% 06/23/2		09/30/2022	Redemption 100.0000	XXX	2,500	2,500	2,488	2,488		1		1		2,489		11	11	162	06/23/2028	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 5.552% 09/22/2		09/22/2022	Redemption 100.0000	XXX	7,500	7,500	7,425	7,427		7		7		7,434		66	66	(1,945)	09/22/2028	2.C FE
BGH7DM-SF-5	EISNER ADVISORY GROUP 9.115% 07/28/28		06/30/2022	Redemption 100.0000	XXX	14,370	14,370	14,232	12,903		42		42		14,248		122	122	558	07/28/2028	4.B FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 8.435% 10/08/28		07/08/2022	Redemption 100.0000	XXX	625	625	616	616		1		1		616		9	9	22	10/08/2028	4.B FE
BGH7JB-5F-8	MICHAEL BAKER INTERNATIONAL LL 8.121%		09/30/2022	Redemption 100.0000	XXX	2,500	2,500	2,475	2,475		2		2		2,477		23	23	102	10/26/2028	4.B FE
BGH7JQ-P2-2	FR REFUEL LLC 7.435% 11/08/28		07/29/2022	ASSGN	XXX	86,742	87,500	87,500							87,500		(758)	(758)	1,552	11/08/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 7.980% 12		07/29/2022	Redemption 100.0000	XXX	1,875	1,875	1,856	1,856		1		1		1,857		18	18	75	12/09/2028	4.B FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 7.980% 12		09/30/2022	Redemption 100.0000	XXX	8,822	8,822	8,733	8,734		7		7		8,741		81	81	816	12/09/2028	4.C FE
BGH80W-BZ-9	CITADEL SECURITIES LP 1.048% 02/02/28		09/30/2022	Redemption 100.0000	XXX	3,000,000	3,000,000	2,940,000			499		499		2,940,499		59,501	59,501	10,597	02/02/2028	2.C FE
G3441#-AA-8	FINANCIAL INSTITUTION NOTE SEC 5.000%		08/25/2022	Call 100.0000	XXX	1,927,597	1,927,597	1,927,597	1,927,597						1,927,597				82,994	07/16/2029	1.D PL
G3441#-AA-8	FINANCIAL INSTITUTION NOTE SEC 5.000%		07/15/2022	Paydown	XXX	24,107	24,107	24,107	24,107						24,107				904	07/16/2029	1.D PL
009090-AB-7	AIR CANADA 2015 1B PTT SERIES 144A 3.8	A	09/15/2022	Redemption 100.0000	XXX	38,434	38,434	37,687	38,195		138		138		38,333		101	101	1,489	09/15/2024	2.B FE
775109-CC-3	ROGERS COMMUNICATIONS IN SERIES 144A 3	A	09/15/2022	Redemption 100.0000	XXX	121,200	121,200	120,930			12		12		120,942		258	258	2,354	03/15/2032	2.A FE
001207-AG-4	AGL CLO LTD SERIES 2020 9A CLASS C 144A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	345,148	375,000	352,598			317		317		352,915		(7,767)	(7,767)	7,447	01/20/2034	1.F FE
00166F-AJ-5	ALM LOAN FUNDING SERIES 2020 1A CLASS B	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	740,800	800,000	756,800			1,076		1,076		757,876		(17,076)	(17,076)	14,178	10/15/2029	1.F FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	08/26/2022	Redemption 100.0000	XXX	177,830	177,830	176,724	176,799		60		60		176,859		972	972	3,935	05/14/2031	1.D PL
03328W-AY-4	ANCHORAGE CAPITAL CLO LTD SERIES 2016 9A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	1,312,257	1,487,500	1,398,563			2,066		2,066		1,400,629		(88,372)	(88,372)	20,204	07/15/2032	2.C FE
03330W-AS-3	ANCHORAGE CAPITAL CLO LTD SERIES 2020 16	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	222,514	250,000	233,125			279		279		233,404		(10,890)	(10,890)	3,408	01/19/2035	2.A FE
03333B-AA-5	ANCHORAGE CREDIT FUNDING LTD SERIES 2022	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	1,727,976	1,750,000	1,750,000							1,750,000		(22,024)	(22,024)	10,500	07/21/2040	1.A FE
03333B-AC-1	ANCHORAGE CREDIT FUNDING LTD SERIES 2022	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	3,914,577	3,875,000	3,875,000							3,875,000		39,577	39,577	26,738	07/21/2040	1.D FE
03666B-AA-2	ANTARES CLO SERIES 2021 1A CLASS A1 144A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	2,552,275	2,625,000	2,541,000			1,853		1,853		2,542,853		9,421	9,421	22,014	07/25/2033	1.A FE
05071T-AA-7	AUDAX SENIOR DEBT CLO II LLC SERIES 2019	D	07/22/2022	Paydown	XXX	593,250	593,250	593,241	593,236		15		15		593,250				15,715	10/22/2029	1.C FE
05553E-AA-7	BFNS LLC SERIES 2022 1A CLASS A 144A 5	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	3,646,875	3,750,000	3,646,875			2,663		2,663		3,649,538		(2,663)	(2,663)	42,188	07/10/2035	1.D FE
05553E-AB-5	BFNS LLC SERIES 2022 1A CLASS B 144A 5	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	925,000	1,000,000	925,000			1,821		1,821		926,821		(1,821)	(1,821)	13,500	07/10/2035	2.C FE
05554U-AC-6	BCRED MML CLO 2021 1 LLC SERIES 2022 2A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	1,716,134	1,750,000	1,750,000							1,750,000		(33,866)	(33,866)	14,943	07/18/2034	1.C FE
05685L-AJ-3	BAIN CAPITAL CREDIT CLO LIMITE SERIES 20	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	1,733,371	1,812,500	1,794,375			207		207		1,794,582		(61,211)	(61,211)	15,723	10/22/2035	1.F FE
06708P-AA-4	BARBADOS GOVERNMENT 2.000% 01/15/29	D	09/18/2022	Redemption 100.0000	XXX	452,190	452,190	349,769	365,581		6,509		6,509		372,090		80,100	80,100	9,500	01/15/2029	5.A
06760J-AJ-4	BABSON CLO LTD SERIES 2018-2A CLASS B 14	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	696,891	750,000	702,188			2,303		2,303		704,491		(7,600)	(7,600)	7,353	04/15/2030	1.F FE
07131A-AG-9	BATTALION CLO LTD SERIES 2020 15A CLASS	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	2,100,302	2,312,500	2,217,188	1,062,500		1,850		1,850		2,219,037		(118,735)	(118,735)	59,593	01/17/2033	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
07133P-AE-9	BATTALION CLO LTD SERIES 2021 17A CLASS	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	389,657	437,500	403,493			832		832		404,326		(14,668)	(14,668)	4,384	03/09/2034	1.F FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	07/09/2022	Paydown	XXX	39,537	39,537	39,537	39,537						39,537				1,239	04/07/2028	2.A FE
09261M-AA-4	BLACKROCK RAINIER CLO LTD SERIES 2021-6A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	3,377,908	3,500,000	3,415,860			1,421		1,421		3,417,281		(39,372)	(39,372)	32,155	04/20/2033	1.A FE
09659W-2E-3	BNP PARIBAS SERIES 144A 3.500% 03/01/2	D	03/23/2022	Goldman Sachs & Co.	XXX	5,557,530	5,500,000	5,427,565	5,481,472		3,524		3,524		5,484,996		72,534	72,534	108,549	03/01/2023	1.G FE
12551A-AL-9	CIFC FUNDING LTD SERIES 2017 1A CLASS AR	D	07/21/2022	Paydown	XXX	48,252	48,252	43,431	45,181		3,070		3,070		48,252				550	04/23/2029	1.A FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	09/25/2022	Paydown	XXX	138,125	138,125	138,094	138,099		26		26		138,125				2,186	09/25/2045	1.F FE
143122-AE-9	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	570,037	625,000	584,375			482		482		584,857		(14,820)	(14,820)	15,621	01/25/2033	1.F FE
21685W-DF-1	COOPERATIEVE RABOBANK UA 3.950% 11/09/	D	09/07/2022	Barclays Capital	XXX	6,922,012	6,918,000	6,869,782	6,907,187		8,661		8,661		6,915,848		6,165	6,165	226,958	11/09/2022	2.A FE
26244K-AS-5	DRYDEN SENIOR LOAN FUND SERIES 2015 15A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	572,328	625,000	587,500			1,220		1,220		588,720		(16,393)	(16,393)	5,919	04/15/2031	1.F FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D	08/15/2022	Paydown	XXX	130,181	130,181	119,385	123,350		6,831		6,831		130,181				1,490	11/15/2028	1.A FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D	09/15/2022	Paydown	XXX	9,942	9,942	9,946	9,944		(2)		(2)		9,942				238	09/15/2039	2.B FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	D	09/30/2022	Redemption 100.0000	XXX	16,080	16,080	16,080	16,080						16,080				473	09/30/2040	1.C FE
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIE SERIES 2015	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	673,644	750,000	709,238			307		307		709,544		(35,900)	(35,900)	18,801	07/20/2031	2.C FE
38138B-AN-0	GOLDEN TREE LOAN MANAGEMENT SERIES 2018	D	09/29/2022	Various	XXX	4,932,574	5,500,000	5,239,506			5,876		5,876		5,245,382		(312,807)	(312,807)	57,684	04/20/2030	2.C FE
38172R-AA-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	5,368,755	5,625,000	5,412,188			4,355		4,355		5,416,542		(47,787)	(47,787)	47,173	10/25/2033	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D	07/21/2022	Paydown	XXX	2,383,084	2,383,084	2,383,084	2,383,084						2,383,084				62,910	01/21/2034	2.C FE
43731W-AB-1	HOME RE LTD SERIES 2020 1 CLASS M1B 144A	C	07/25/2022	Paydown	XXX	49,248	49,248	49,248	49,248						49,248				1,095	10/25/2030	1.E FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	09/15/2022	Paydown	XXX	23,065	23,065	22,135	17,587		763		763		23,065				596	04/15/2044	2.A FE
470170-AB-7	NCBJ 2015-1 A 5.875% 07/08/22	C	07/05/2022	Paydown	XXX	28,613	28,613	28,613	28,613						28,613				1,247	07/08/2022	2.C FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	C	09/15/2022	Paydown	XXX	221,754	221,754	221,305	221,034		720		720		221,754				6,421	12/15/2042	3.C FE
539439-AP-4	LLOYDS BANKING GROUP PLC 2.907% 11/07/	D	03/23/2022	Goldman Sachs & Co.	XXX	13,421,362	13,403,000	12,766,894	13,155,196		29,417		29,417		13,184,613		236,750	236,750	148,274	11/07/2023	1.F FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	09/20/2022	Paydown	XXX	181,424	181,424	180,539	180,617		807		807		181,424				4,606	06/20/2047	1.F FE
55821A-AG-3	MADISON PARK FUNDING LTD SERIES 2018-28A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	428,597	465,000	431,869			1,444		1,444		433,313		(4,716)	(4,716)	4,507	07/15/2030	1.F FE
55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D	07/15/2022	Paydown	XXX	23,461	23,461	20,939	21,847		1,614		1,614		23,461				217	04/15/2029	1.A FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	09/20/2022	Paydown	XXX	130,573	130,573	129,944	130,005		568		568		130,573				3,089	06/20/2047	1.F FE
60687Y-AL-3	MIZUHO FINANCIAL GROUP 2.601% 09/11/22	D	03/23/2022	Goldman Sachs & Co.	XXX	3,011,400	3,000,000	2,872,620	2,978,582		6,935		6,935		2,985,517		25,883	25,883	41,833	09/11/2022	1.G FE
62848F-AJ-1	MYERS PARK CLO LTD SERIES 2018 1A CLASS	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	477,333	512,500	484,031			1,180		1,180		485,211		(7,878)	(7,878)	5,082	10/20/2030	1.F FE
65557F-AD-8	NORDEA BANK AB 4.250% 09/21/22	D	09/21/2022	Maturity	XXX	100,000	100,000	100,437	100,085		(85)		(85)		100,000				4,250	09/21/2022	2.A FE
67097Q-AG-0	OCP CLO LTD SERIES 2017 14A CLASS B 144A	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	1,138,397	1,225,000	1,164,975			440		440		1,165,415		(27,018)	(27,018)	18,016	11/20/2030	1.F FE
674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	B	09/20/2022	Redemption 100.0000	XXX	1,830,118	1,830,118	2,057,562	2,101,143					(43,581)	1,830,118	(227,444)		(227,444)	117,165	11/30/2025	2.C Z
80306A-AA-8	SAPPHIRE AVIATION FINANCE I SERIES 2018-	C	08/15/2022	Paydown	XXX	32,795	32,795	32,626	32,672		22		22		32,695		101	101	880	03/15/2040	2.B FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I SERIES 2018-	C	09/15/2022	Paydown	XXX	5,897	5,897	5,866	5,874		5		5		5,879		17	17	188	03/15/2040	3.B FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	07/20/2022	Paydown	XXX	2,495,941	2,495,941	2,479,933	2,325,968		16,008		16,008		2,495,941				33,383	01/20/2035	2.C FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	09/15/2022	Paydown	XXX	10,383	10,383	9,565			818		818		10,383				165	05/15/2043	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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
871980-AJ-7	SYMPHONY CLO LTD SERIES 2022 35A CLASS C	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	486,005	500,000	500,000							500,000		(13,995)	(13,995)	4,456	07/24/2034	1.E FE
87232A-AQ-7	TCI FLATIRON CLO LTD SERIES 2018 1A CLAS	D	09/29/2022	EQUITRUST LIFE INSURANCE COMPA	XXX	457,352	500,000	465,635			611		611		466,246		(8,894)	(8,894)	7,954	01/29/2032	1.F FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	09/15/2022	Paydown	XXX	11,368	11,368	10,088	6,983		1,021		1,021		11,368				281	12/15/2044	2.B FE
90261A-AB-8	UBS AG/STAMFORD CT 7.625% 08/17/22	C	08/17/2022	Various	XXX	22,500,000	22,500,000	24,805,875	22,896,680		(396,680)		(396,680)		22,500,000				1,715,625	08/17/2022	2.A FE
90352J-AA-1	UBS GROUP FUNDING SWITZE SERIES 144A 3	D	03/23/2022	Goldman Sachs & Co.	XXX	5,007,800	5,000,000	4,957,900	4,987,765		1,952		1,952		4,989,717		18,083	18,083	58,668	05/23/2023	1.G FE
90352J-AA-1	UBS GROUP FUNDING SWITZE SERIES 144A 3	D	08/31/2022	Call 100.0000	XXX	(5,000,000)	(5,000,000)	(4,957,900)	(4,987,765)		(3,380)		(3,380)		(4,991,145)		(8,855)	(8,855)		05/23/2023	1.G FE
90352J-AE-3	UBS GROUP FUNDING SWITZE SERIES 144A 2	D	08/15/2022	Call 100.0000	XXX	7,000	7,000	6,711	6,897		39		39		6,936		64	64	200	08/15/2023	1.G FE
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 2.391% 02/2	B	08/22/2022	Paydown	XXX	171,269	171,269	190,979	192,971		239		239	(1,415)	171,269	(20,526)		(20,526)	2,755	02/20/2030	2.B FE
BES0L4-JA-5	RIBBON FINANCE 2018 PLC 2.941% 04/20/2	B	07/20/2022	Paydown	XXX	5,606	5,606	5,864	6,220		67		67	(266)	5,606	(414)		(414)	106	04/20/2028	2.B FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 2.680%	B	09/26/2022	Paydown	XXX	26,353	26,353	28,925	29,773		(38)		(38)	(865)	26,353	(2,517)		(2,517)	323	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA..20-1A 3.141% 12/20/24	B	09/20/2022	Paydown	XXX	5,083	5,083	5,739	6,016					(277)	5,083	(656)		(656)	90	12/20/2024	1.G FE
BES2DM-HB-0	TAURUS CMBS TAURS 21 UK4A 5.042% 08/17	B	08/17/2022	Paydown	XXX	1,931	1,931	2,215	2,156					59	1,931	(283)		(283)	41	08/17/2031	2.C Z
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU 0.468%	B	08/25/2022	Paydown	XXX	102,698	102,698	112,676	113,251		3,152		3,152	(565)	102,698	(13,140)		(13,140)	1,178	11/25/2060	1.F Z
BES2NT-B5-3	WNG II AIRCRAFT LEASING 8 LIMI 4.870%	D	09/16/2022	Redemption 100.0000	XXX	285,538	285,538	285,538							285,538				8,752	12/22/2024	2.C Z
BRS75T-1Y-1	RMAC SECURITIES PLC RMACS..06-N 3.909%	B	09/12/2022	Paydown	XXX	47,175	47,175	52,937	54,937		49		49	(1,996)	47,175	(5,814)		(5,814)	1,036	06/12/2044	2.B FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 1.180% 12/15/	B	09/15/2022	Paydown	XXX	40,119	40,119	42,156	42,641		2,836		2,836	344	40,119	(5,702)		(5,702)	18	12/15/2043	1.B FE
BRTD16-PR-0	LATITUDE AUSTRALIA CREDIT CARD 5.250%	B	08/22/2022	Paydown	XXX	686,850	686,850	721,666	724,122		975		975	(2,347)	686,850	(35,900)		(35,900)	14,846	08/22/2031	1.F Z
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	D	06/30/2022	Redemption 100.0000	XXX	79,730	79,730	78,996	78,408		588		588		78,996		734	734	1,515	09/30/2045	1.D PL
G2960*-AA-5	ACS SL V LTD 8.439% 03/31/25	C	09/26/2022	Redemption 100.0000	XXX	410,242	410,242	410,242	409,914						410,242				20,330	03/31/2025	2.C Z
G7312*-AA-9	QUAIL AVIATION HOLDINGS LIMITE 4.500%	C	09/07/2022	Redemption 100.0000	XXX	264,051	264,051	264,639	264,639						264,639		(587)	(587)	7,360	12/20/2023	1.D PL
G8538#-AA-1	STRIPES 2013-1 A1 SERIES 2013-1 CLASS A1	D	09/20/2022	Paydown	XXX	81,270	81,270	80,287	81,000		270		270		81,270				4,124	03/20/2023	4.A PL
Q5S45S-AH-9	LIBERTY FUNDING PTY LTD LBRTY 3.605% 0	B	09/26/2022	Paydown	XXX	69,839	69,839	68,875	73,335		894		894	(4,020)	69,839	(370)		(370)	1,247	03/25/2026	1.C FE
Q5S45U-AG-6	LIBERTY FUNDING PTY LIMITED LB 3.815%	B	09/12/2022	Paydown	XXX	78,576	78,576	76,144	83,576		(248)		(248)	(7,446)	78,576	2,694		2,694	3,554	06/12/2051	1.B FE
Q5S45U-AG-6	LIBERTY FUNDING PTY LIMITED LB 3.815%	B	08/10/2022	Paydown	XXX	125,634	125,634	120,319	132,063		(392)		(392)	(11,766)	125,634	5,729		5,729	4,872	06/12/2051	1.G FE
Q7378J-AF-6	PEPPER RESIDENTIAL SECURITIES 9.556% 0	B	09/12/2022	Paydown	XXX	193,023	193,023	189,100	202,941		13		13	(13,812)	193,023	3,881		3,881	9,637	03/12/2061	3.B FE
Q7389M-AQ-2	PEPPER RESIDENTIAL SECURITIES 4.224% 0	B	09/19/2022	Paydown	XXX	258,886	258,886	258,904	277,880		(2,359)		(2,359)	(19,104)	258,886	2,469		2,469	15,649	09/16/2059	3.A FE
Q7431N-AG-0	PEPPER ASSET FINANCE PTY LTD 4.256% 10	B	09/16/2022	Paydown	XXX	69,427	69,427	61,593	71,788		1,513		1,513	(8,806)	69,427	4,931		4,931	1,065	10/16/2027	1.A FE
Q744B0-AG-7	LA TROBE FINANCIAL CAPITAL MAR 7.023%	B	09/13/2022	Paydown	XXX	92,477	92,477	91,970	98,198		(839)		(839)	(6,683)	92,477	1,801		1,801	2,949	08/13/2050	2.A FE
Q744B5-AB-7	VERMILION TRUST VERMI 4.725% 07/10/50	B	09/10/2022	Paydown	XXX	683,950	683,950	679,609	728,057		(2,751)		(2,751)	(50,756)	683,950	9,400		9,400	15,402	07/10/2050	1.C FE
Q744B7-AJ-6	LA TROBE FINANCIAL CAPITAL MAR 4.515%	B	09/12/2022	Paydown	XXX	79,558	79,558	66,344	79,798		2,956		2,956	(11,797)	79,558	8,602		8,602	1,389	02/11/2051	1.A FE
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	09/12/2022	Paydown	XXX	7,705	7,705	7,718	8,011		152		152	(266)	7,705	(193)		(193)	183	04/12/2051	1.D FE
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	08/12/2022	Paydown	XXX	16,731	16,731	16,472	17,096		325		325	(567)	16,731	(123)		(123)	299	04/12/2051	1.E FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	09/12/2022	Paydown	XXX	150,260	150,260	150,565	156,195		1,534		1,534	(5,181)	150,260	(2,288)		(2,288)	3,150	02/10/2051	1.D FE
Z94500-M9-5	PEPPER I PRIME 2018 2 TRUST PE 6.068%	B	09/13/2022	Paydown	XXX	355,815	355,815	379,087	375,940		(2,243)		(2,243)	3,085	355,815	(20,966)		(20,966)	10,363	03/13/2050	1.F Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Z9451Q-X9-5	LA TROBE FINANCIAL CAPITAL MAR 6.415%	B	09/12/2022	Paydown	XXX	235,589	235,589	249,269	247,211		(1,099)		(1,099)	2,029	235,589	(12,551)		(12,551)	7,230	03/12/2050	1.F FE
Z9451Q-XA-2	LA TROBE FINANCIAL CAPITAL MAR 8.415%	B	09/12/2022	Paydown	XXX	40,806	40,806	42,828	42,483		149		149	349	40,806	(2,174)		(2,174)	1,812	03/12/2050	2.C FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 5.765% 01/21	B	09/21/2022	Paydown	XXX	211,328	211,328	227,651	226,950		(3,429)		(3,429)	610	211,328	(12,803)		(12,803)	4,949	01/21/2052	1.F Z
Z94L6D-UH-9	VERMILION TRUST VERMI 6.715% 07/11/50	B	09/12/2022	Paydown	XXX	1,424,668	1,424,668	1,518,848	1,506,585		3,830		3,830	12,363	1,424,668	(98,109)		(98,109)	54,801	07/11/2050	2.B Z
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES..21 1 2.722%	B	09/27/2022	Paydown	XXX	80,035	80,035	93,039	90,505		1,394		1,394	2,537	80,035	(14,402)		(14,402)	1,179	09/27/2075	1.F Z
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						601,641,717	603,716,461	605,285,736	355,639,433	514	(285,388)	7,951	(292,825)	(170,140)	602,714,213	(436,868)	(1,146,927)	(1,583,795)	22,271,194	XXX	XXX
Bonds - Hybrid Securities																					
Bonds - Parent, Subsidiaries, and Affiliates																					
Bonds - SVO Identified Funds																					
Bonds - Unaffiliated Bank Loans																					
Bonds - Unaffiliated Certificates of Deposit																					
2509999997 - Bonds - Subtotals - Bonds - Part 4						616,846,019	618,803,873	620,699,075	370,758,335	514	(429,407)	7,951	(436,844)	(170,140)	617,934,113	(436,868)	(1,162,524)	(1,599,392)	22,635,912	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						616,846,019	618,803,873	620,699,075	370,758,335	514	(429,407)	7,951	(436,844)	(170,140)	617,934,113	(436,868)	(1,162,524)	(1,599,392)	22,635,912	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																					
55393*-10-9	MCAF FUND LLC 5.500% 10/04/24		12/01/2021	Direct Loan Funding	(95,246.000)	(95,246)	(95,246.00)	(95,246)	(95,246)						(95,246)					XXX	1.F PL
55394#-10-4	MCAF FUND LLC II 5.500% 10/04/24		12/01/2021	Direct Loan Funding	(73,957.000)	(73,957)	(73,957.00)	(73,957)	(73,957)						(73,957)					XXX	1.F PL
55394*-10-8	MCAF FUND LLC III 5.500% 10/04/24		12/01/2021	Direct Loan Funding	(109,963.000)	(109,963)	(109,963.00)	(109,963)	(109,963)						(109,963)					XXX	1.F PL
4319999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						(279,166)	XXX	(279,166)	(279,166)						(279,166)					XXX	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																					
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						(279,166)	XXX	(279,166)	(279,166)						(279,166)					XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						(279,166)	XXX	(279,166)	(279,166)						(279,166)					XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
08186*-12-5	BENEFIT STREET PARTNERS REALTY		10/06/2021	Tax Free Exchange	1,193,701.180	20,000,000	XXX	20,000,000	19,948,200	51,800			51,800		20,000,000					XXX	XXX
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		09/30/2022	Transfer to Other Inv Assets	18,060,000.000	15,930,600	XXX	17,500,000	15,930,600						15,930,600					XXX	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						35,930,600	XXX	37,500,000	35,878,800	51,800			51,800		35,930,600					XXX	XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO																					
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
Common Stocks - Exchange Traded Funds																					
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																					
Common Stocks - Parent, Subsidiaries and Affiliates - Other																					
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						35,930,600	XXX	37,500,000	35,878,800	51,800			51,800		35,930,600					XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						35,930,600	XXX	37,500,000	35,878,800	51,800			51,800		35,930,600					XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						35,651,434	XXX	37,220,834	35,599,634	51,800			51,800		35,651,434					XXX	XXX
6009999999 Totals						652,497,453	XXX	657,919,909	406,357,969	52,314	(429,407)	7,951	(385,044)	(170,140)	653,585,547	(436,868)	(1,162,524)	(1,599,392)	22,635,912	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
European Payor Swaption 12 YR Call + 5 YR	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	06/07/2012	06/11/2029	1	75,000,000	3 Months LIBOR / (5%)	1,665,000			1,209,997		1,209,997	1,090,906						(b) 0440
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										1,665,000			1,209,997	XXX	1,209,997	1,090,906					XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										1,665,000			1,209,997	XXX	1,209,997	1,090,906					XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Purchased Options - Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
Purchased Options - Other - Put Options																						
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										1,665,000			1,209,997	XXX	1,209,997	1,090,906					XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										1,665,000			1,209,997	XXX	1,209,997	1,090,906					XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	04/29/2009	05/01/2024	1	50,000,000	3.425% / (3 Months LIBOR)			845,906	(548,304)		(548,304)	(3,319,394)				314,763		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (3 Months LIBOR)			654,323	(127,432)		(127,432)	(5,707,651)				389,598		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	12/15/2010	12/17/2030	1	35,000,000	4.246% / (3 Months LIBOR)			794,928	499,162		499,162	(7,522,191)				501,538		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (3 Months LIBOR)			247,501	273,331		273,331	(2,242,495)				153,343		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	06/14/2011	06/16/2031	1	30,000,000	3.88% / (3 Months LIBOR)			597,767	(283,310)		(283,310)	(6,489,045)				442,668		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (3 Months LIBOR)			629,670	(1,466,042)		(1,466,042)	(4,925,445)				392,120		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	ROYAL BANK OF CANADA-ES7IP3U3RHIGC71XBU11	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (3 Months LIBOR)			553,749	(6,503,829)		(6,503,829)	(12,977,668)				947,185		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	ROYAL BANK OF CANADA-ES7IP3U3RHIGC71XBU11	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (3 Months LIBOR)			842,051	(7,482,535)		(7,482,535)	(15,057,640)				1,146,987		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	02/03/2012	02/07/2032	1	75,000,000	2.65% / (3 Months LIBOR)			843,457	(7,467,899)		(7,467,899)	(15,060,801)				1,146,987		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	02/03/2012	02/07/2037	1	50,000,000	2.795% / (3 Months LIBOR)			616,680	(5,705,931)		(5,705,931)	(13,165,853)				947,275		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	02/10/2012	02/14/2037	1	20,000,000	2.74% / (3 Months LIBOR)			241,547	(2,418,237)		(2,418,237)	(5,254,770)				379,163		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	04/09/2012	04/11/2042	1	50,000,000	2.87% / (3 Months LIBOR)			646,799	(5,631,124)		(5,631,124)	(15,434,760)				1,104,793		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZO031MB27	04/17/2012	04/19/2032	1	73,000,000	2.70875% / (3 Months LIBOR)			835,081	(6,896,749)		(6,896,749)	(14,794,489)				1,128,102		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	05/15/2012	05/17/2027	1	100,000,000	2.36% / (3 Months LIBOR)			904,565	(7,895,622)		(7,895,622)	(12,984,731)				1,075,519		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (3 Months LIBOR)			778,693	(12,468,338)		(12,468,338)	(22,520,066)				1,661,830		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (3 Months LIBOR)			915,747	(19,985,153)		(19,985,153)	(29,397,033)				2,218,397		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZO031MB27	07/24/2012	07/26/2042	1	50,000,000	2.30375% / (3 Months LIBOR)			419,028	(9,709,961)		(9,709,961)	(14,591,883)				1,112,972		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZO031MB27	10/01/2012	10/03/2042	1	80,000,000	2.60375% / (3 Months LIBOR)			878,343	(12,804,641)		(12,804,641)	(24,981,065)				1,789,222		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	04/05/2013	04/09/2043	1	15,000,000	2.775% / (3 Months LIBOR)			183,488	(1,893,023)		(1,893,023)	(4,697,961)				339,767		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/24/2014	02/15/2040	1	207,000,000	3.00311% / (3 Months LIBOR)			2,852,122	(19,465,042)		(19,465,042)	(61,733,679)				4,314,490		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (3 Months LIBOR)			1,379,306	(8,683,046)		(8,683,046)	(33,668,892)				2,349,363		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (3 Months LIBOR)			496,028	(2,896,112)		(2,896,112)	(11,824,716)				823,042		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (3 Months LIBOR)			679,626	(6,273,419)		(6,273,419)	(17,193,989)				1,238,147		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2035	1	33,000,000	3 Months LIBOR / (2.717%)			(411,748)	3,638,725		3,638,725	7,950,910				587,461		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (3 Months LIBOR)			168,320	(2,234,793)		(2,234,793)	(3,493,258)				282,891		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (3 Months LIBOR)			146,692	(2,201,763)		(2,201,763)	(2,873,075)				273,016		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (3 Months LIBOR)			75,327	(1,773,578)		(1,773,578)	(2,819,022)				217,275		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (3 Months LIBOR)			37,143	(1,215,779)		(1,215,779)	(1,369,917)				115,797		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2023	1	35,000,000	1.2345% / (3 Months LIBOR)			23,244	(355,647)		(355,647)	(614,054)				107,957		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (3 Months LIBOR)				(2,656,940)		(2,656,940)	(3,162,324)				1,223,487		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/08/2016	12/12/2036	1	40,000,000	3 Months LIBOR / (2.5625%)			(432,523)	5,427,284		5,427,284	10,185,231				753,690		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/16/2017	02/21/2047	1	30,000,000	3 Months LIBOR / (2.6941%)			(352,056)	4,027,182		4,027,182	10,092,579				740,858		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/17/2017	02/21/2047	1	32,000,000	3 Months LIBOR / (2.6603%)			(367,414)	4,472,794		4,472,794	10,714,377				790,249		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/13/2017	03/15/2047	1	22,000,000	3 Months LIBOR / (2.859%)			(283,122)	2,353,445		2,353,445	7,580,119				543,966		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (3 Months LIBOR)			437,404	(4,886,346)		(4,886,346)	(8,740,186)				680,416		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2037	1	67,557,000	3 Months LIBOR / (2.545%)			(723,535)	9,660,196		9,660,196	17,824,787				1,314,816		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (3 Months LIBOR)			271,891	(3,840,714)		(3,840,714)	(8,351,763)				626,043		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (3 Months LIBOR)			146,856	(2,124,698)		(2,124,698)	(4,544,398)				341,319		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2022	1	63,047,000	3 Months LIBOR / (2.115%)			(471,907)	89,435		89,435	1,018,184				122,327		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/17/2018	01/19/2023	1	50,000,000	3 Months LIBOR / (2.455%)			(476,817)	208,703		208,703	1,211,226				137,818		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/17/2018	01/19/2028	1	35,000,000	3 Months LIBOR / (2.609%)			(374,197)	2,415,545		2,415,545	4,860,414				403,003		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/13/2018	03/15/2048	1	10,000,000	3 Months LIBOR / (3.018%)			(140,617)	778,143		778,143	3,584,542				252,272		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/13/2018	03/15/2025	1	40,000,000	3 Months LIBOR / (2.862%)			(515,668)	1,386,763		1,386,763	3,505,339				313,423		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (3 Months LIBOR)			2,450,509	(19,942,600)		(19,942,600)	(66,779,613)				4,798,327		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (3 Months LIBOR)			1,826,113	(14,845,012)		(14,845,012)	(38,815,394)				2,756,785		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (3 Months LIBOR)			2,573,483	(17,112,274)		(17,112,274)	(43,335,320)				3,242,007		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2023	1	150,000,000	3 Months LIBOR / (2.9185%)			(2,037,597)	1,441,875		1,441,875	6,208,277				625,436		(b) 0410
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (3 Months LIBOR)			1,146,089	(4,092,917)		(4,092,917)	(11,957,949)				954,500		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2023	1	55,000,000	3 Months LIBOR / (2.9255%)			(750,006)	526,060		526,060	2,279,289				229,327		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (3 Months LIBOR)			307,003	(1,394,483)		(1,394,483)	(4,638,784)				340,534		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2023	1	65,000,000	3 Months LIBOR / (2.9075%)			(877,596)	629,692		629,692	2,684,829				271,022		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (3 Months LIBOR)			211,968	(1,081,693)		(1,081,693)	(5,285,188)				371,222		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/08/2018	06/12/2023	1	55,000,000	3 Months LIBOR / (2.916%)			(740,537)	529,626		529,626	2,275,303				229,778		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/15/2018	06/19/2023	1	32,131,000	3 Months LIBOR / (2.9545%)			(418,834)	327,967		327,967	1,376,915				136,066		(b) 0410

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/15/2018	06/19/2025	1	23,550,000	2.976% / (3 Months LIBOR)			310,776	(813,931)		(813,931)	(2,221,552)				194,151		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (3 Months LIBOR)			202,793	(1,132,867)		(1,132,867)	(3,333,003)				245,859		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/25/2018	07/27/2038	1	20,000,000	3 Months LIBOR / (3.0845%)			(285,353)	1,641,449		1,641,449	5,720,774				397,769		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/15/2018	08/17/2033	1	15,000,000	3% / (3 Months LIBOR)			207,685	(1,113,133)		(1,113,133)	(3,358,180)				247,389		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/05/2018	09/07/2023	1	25,000,000	3 Months LIBOR / (2.9135%)			(346,312)	345,278		345,278	1,228,264				120,956		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/13/2018	09/17/2033	1	2,000,000	3.108% / (3 Months LIBOR)			28,354	(130,714)		(130,714)	(454,974)				33,114		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/14/2018	09/18/2023	1	22,000,000	3 Months LIBOR / (3.0205%)			(295,177)	304,374		304,374	1,130,323				108,140		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/14/2018	09/18/2033	1	8,365,000	3.114% / (3 Months LIBOR)			118,100	(542,122)		(542,122)	(1,903,876)				138,515		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/11/2018	10/15/2033	1	20,000,000	3.297% / (3 Months LIBOR)			323,182	(969,477)		(969,477)	(4,643,220)				332,291		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/24/2018	10/26/2048	1	25,000,000	3.2725% / (3 Months LIBOR)			391,155	(814,253)		(814,253)	(9,390,045)				638,266		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2033	1	20,000,000	3.2425% / (3 Months LIBOR)			308,706	(1,066,024)		(1,066,024)	(4,631,603)				332,909		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (3 Months LIBOR)			297,756	(900,851)		(900,851)	(3,157,045)				246,648		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/03/2018	10/05/2028	1	5,000,000	3 Months LIBOR / (3.232%)			(78,629)	209,409		209,409	788,688				61,314		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/19/2018	11/21/2033	1	20,000,000	3.212% / (3 Months LIBOR)			312,389	(1,122,681)		(1,122,681)	(4,630,313)				333,812		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/27/2018	11/29/2023	1	40,000,000	3 Months LIBOR / (3.0415%)			(586,021)	645,874		645,874	2,286,745				215,739		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2023	1	40,000,000	3 Months LIBOR / (2.9325%)			(558,711)	708,446		708,446	2,274,057				217,509		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (3 Months LIBOR)			137,140	(601,651)		(601,651)	(3,338,783)				233,468		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (3 Months LIBOR)			186,755	(971,104)		(971,104)	(2,967,000)				217,484		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (3 Months LIBOR)			188,583	(1,076,025)		(1,076,025)	(5,087,840)				358,441		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (3 Months LIBOR)			127,727	(595,227)		(595,227)	(1,571,201)				124,704		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (3 Months LIBOR)			159,662	(923,481)		(923,481)	(2,742,560)				200,975		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/18/2018	12/20/2025	1	12,000,000	2.7825% / (3 Months LIBOR)			140,942	(527,818)		(527,818)	(1,232,256)				107,707		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (3 Months LIBOR)			119,464	(658,740)		(658,740)	(1,558,655)				124,759		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (3 Months LIBOR)			175,513	(1,226,666)		(1,226,666)	(3,173,958)				234,614		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (3 Months LIBOR)			123,041	(638,354)		(638,354)	(1,566,662)				124,841		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (3 Months LIBOR)			196,339	(1,364,770)		(1,364,770)	(5,391,342)				384,204		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2025	1	15,000,000	2.7645% / (3 Months LIBOR)			177,664	(671,687)		(671,687)	(1,544,762)				135,034		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (3 Months LIBOR)			142,024	(1,223,071)		(1,223,071)	(2,688,626)				201,440		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (3 Months LIBOR)			87,033	(623,031)		(623,031)	(1,232,686)				100,179		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/07/2019	01/09/2024	1	25,000,000	3 Months LIBOR / (2.597%)			(272,439)	595,832		595,832	1,436,064				141,191		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/09/2019	01/11/2029	1	5,000,000	3 Months LIBOR / (2.7715%)			(60,986)	340,326		340,326	781,691				62,667		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/15/2019	01/17/2029	1	8,000,000	3 Months LIBOR / (2.7665%)			(94,673)	547,598		547,598	1,252,294				100,398		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/18/2019	01/22/2024	1	10,000,000	3 Months LIBOR / (2.719%)			(114,372)	228,198		228,198	592,919				57,259		(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	3 Months LIBOR / (2.674%)			(468,120)	986,209		986,209	2,482,526				240,989		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (3 Months LIBOR)			201,258	(1,372,241)		(1,372,241)	(3,597,887)				265,743		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/05/2019	02/07/2029	1	8,000,000	3 Months LIBOR / (2.751%)			(96,029)	555,690		555,690	1,255,612				100,855		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2024	1	25,000,000	2.5935% / (3 Months LIBOR)			272,543	(638,499)		(638,499)	(1,504,367)				147,272		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2026	1	18,271,000	3 Months LIBOR / (2.634%)			(204,735)	908,086		908,086	1,902,132				168,189		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2039	1	10,000,000	3 Months LIBOR / (2.8545%)			(131,612)	1,109,919		1,109,919	2,846,921				202,550		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/27/2019	03/01/2029	1	10,000,000	3 Months LIBOR / (2.713%)			(122,044)	716,259		716,259	1,571,989				126,664		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/01/2019	03/05/2029	1	10,000,000	3 Months LIBOR / (2.794%)			(129,290)	671,682		671,682	1,584,030				126,772		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	111,218,000	2.523% / (3 Months LIBOR)			1,180,883	(3,044,897)		(3,044,897)	(6,790,300)				668,601		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2049	1	25,000,000	3 Months LIBOR / (2.8625%)			(329,099)	2,540,441		2,540,441	8,914,831				642,808		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	183,559,000	2.538% / (3 Months LIBOR)			1,969,630	(4,987,168)		(4,987,168)	(11,228,683)				1,103,488		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2039	1	55,000,000	3 Months LIBOR / (2.8595%)			(722,781)	6,069,021		6,069,021	15,683,126				1,115,142		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	75,520,000	2.5215% / (3 Months LIBOR)			801,001	(2,069,141)		(2,069,141)	(4,609,904)				453,998		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2029	1	40,000,000	3 Months LIBOR / (2.6805%)			(471,959)	2,947,516		2,947,516	6,289,288				507,736		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2024	1	85,000,000	2.522% / (3 Months LIBOR)			901,869	(2,328,288)		(2,328,288)	(5,188,918)				510,988		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2026	1	62,092,000	3 Months LIBOR / (2.575%)			(683,492)	3,226,368		3,226,368	6,493,065				576,170		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2026	1	45,000,000	3 Months LIBOR / (2.582%)			(497,710)	2,328,218		2,328,218	4,708,639				417,569		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (3 Months LIBOR)			91,296	(836,502)		(836,502)	(1,818,673)				136,028		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/22/2019	04/24/2039	1	6,370,000	3 Months LIBOR / (2.762%)			(75,202)	784,188		784,188	1,807,578				129,626		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2029	1	5,655,000	3 Months LIBOR / (2.563%)			(59,907)	462,469		462,469	895,461				72,645		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (3 Months LIBOR)			91,709	(859,800)		(859,800)	(1,816,063)				136,237		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2039	1	3,182,000	3 Months LIBOR / (2.729%)			(37,670)	404,540		404,540	900,268				64,821		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (3 Months LIBOR)			79,595	(1,009,059)		(1,009,059)	(1,784,940)				136,397		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/15/2019	05/17/2039	1	6,346,000	3 Months LIBOR / (2.537%)			(65,828)	957,814		957,814	1,758,963				129,383		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/23/2019	05/28/2039	1	15,834,000	3 Months LIBOR / (2.428%)			(158,850)	2,604,933		2,604,933	4,340,980				323,117		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (3 Months LIBOR)			191,988	(2,732,312)		(2,732,312)	(4,425,011)				341,435		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (3 Months LIBOR)			31,436	(643,432)		(643,432)	(1,088,552)				85,223		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (3 Months LIBOR)			64,922	(1,149,968)		(1,149,968)	(1,679,463)				131,258		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/07/2019	06/11/2039	1	6,060,000	3 Months LIBOR / (2.301%)			(54,254)	1,094,636		1,094,636	1,639,181				123,806		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (3 Months LIBOR)			64,565	(1,441,682)		(1,441,682)	(1,966,430)				154,581		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/17/2019	07/19/2039	1	7,091,000	3 Months LIBOR / (2.206%)			(54,380)	1,371,854		1,371,854	1,906,404				145,320		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (3 Months LIBOR)			58,152	(1,787,244)		(1,787,244)	(2,147,848)				172,095		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (3 Months LIBOR)			62,526	(2,046,855)		(2,046,855)	(2,409,442)				193,664		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (3 Months LIBOR)			67,484	(3,460,938)		(3,460,938)	(3,858,836)				325,842		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (3 Months LIBOR)			100,947	(4,386,148)		(4,386,148)	(4,689,359)				382,966		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (3 Months LIBOR)			62,570	(2,106,440)		(2,106,440)	(2,303,386)				220,391		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (3 Months LIBOR)			52,876	(3,098,702)		(3,098,702)	(3,111,585)				274,978		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (3 Months LIBOR)			69,513	(4,957,253)		(4,957,253)	(4,936,865)				427,556		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (3 Months LIBOR)			30,445	(1,492,715)		(1,492,715)	(1,553,167)				127,436		(b) 0411
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/08/2019	08/12/2024	1	20,704,000	1.4545% / (3 Months LIBOR)			45,673	(1,108,856)		(1,108,856)	(1,309,558)				141,456		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2049	1	8,249,000	1.742% / (3 Months LIBOR)			37,882	(2,448,636)		(2,448,636)	(2,476,976)				213,807		(b) 0411
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2024	1	25,000,000	1.4245% / (3 Months LIBOR)			55,277	(1,355,073)		(1,355,073)	(1,578,077)				171,058		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2034	1	14,744,000	1.651% / (3 Months LIBOR)			57,647	(3,055,789)		(3,055,789)	(3,076,862)				254,001		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/14/2019	08/16/2034	1	14,691,000	1.5645% / (3 Months LIBOR)			46,117	(3,166,766)		(3,166,766)	(3,039,762)				253,146		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/14/2019	08/16/2029	1	12,789,000	1.4835% / (3 Months LIBOR)			32,377	(1,899,130)		(1,899,130)	(1,895,102)				167,695		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/22/2019	08/27/2039	1	17,000,000	3 Months LIBOR / (1.6895%)			(75,202)	4,398,208		4,398,208	4,305,265				349,496		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/29/2019	09/03/2024	1	20,641,000	3 Months LIBOR / (1.3445%)			(45,683)	1,176,764		1,176,764	1,313,907				143,282		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2024	1	41,300,000	3 Months LIBOR / (1.384%)			(90,014)	2,339,522		2,339,522	2,654,455				287,908		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2029	1	21,240,000	3 Months LIBOR / (1.472%)			(60,311)	3,190,852		3,190,852	3,160,611				279,836		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2039	1	11,400,000	3 Months LIBOR / (1.659%)			(47,170)	2,996,973		2,996,973	2,878,786				234,652		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2049	1	8,175,000	3 Months LIBOR / (1.6975%)			(36,186)	2,491,196		2,491,196	2,436,495				212,191		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/10/2019	09/12/2039	1	8,634,000	3 Months LIBOR / (1.7545%)			(41,038)	2,165,849		2,165,849	2,205,876				177,733		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/10/2019	09/12/2024	1	20,720,000	3 Months LIBOR / (1.515%)			(61,265)	1,127,973		1,127,973	1,357,811				144,747		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2049	1	8,435,000	3 Months LIBOR / (1.9265%)			(44,840)	2,235,836		2,235,836	2,620,254				219,006		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2029	1	21,565,000	3 Months LIBOR / (1.778%)			(90,621)	2,857,396		2,857,396	3,311,405				284,566		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (3 Months LIBOR)			56,236	(3,100,036)		(3,100,036)	(3,109,502)				255,911		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2049	1	8,347,000	3 Months LIBOR / (1.8235%)			(42,635)	2,363,487		2,363,487	2,549,329				217,029		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2039	1	11,600,000	3 Months LIBOR / (1.818%)			(58,773)	2,829,544		2,829,544	2,998,541				239,424		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/24/2019	12/30/2039	1	17,782,000	3 Months LIBOR / (2.0475%)			(115,946)	3,847,310		3,847,310	4,755,141				369,254		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (3 Months LIBOR)			98,295	(4,566,026)		(4,566,026)	(4,805,961)				391,424		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2040	1	17,385,000	3 Months LIBOR / (1.802%)			(84,945)	4,315,530		4,315,530	4,517,975				362,126		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (3 Months LIBOR)			31,873	(3,486,175)		(3,486,175)	(3,031,176)				256,078		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (3 Months LIBOR)			30,247	(3,548,152)		(3,548,152)	(3,009,092)				255,493		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (3 Months LIBOR)			27,818	(5,659,871)		(5,659,871)	(4,508,103)				387,688		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,500,000	3 Months LIBOR / (0.9795%)			32,387	9,437,796		9,437,796	6,219,676				554,943		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,545,000	3 Months LIBOR / (0.979%)			32,541	9,455,539		9,455,539	6,229,810				555,885		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/13/2020	04/15/2040	1	26,631,000	3 Months LIBOR / (1.0035%)			27,753	9,401,774		9,401,774	6,271,042				557,686		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/26/2020	05/28/2050	1	14,700,000	3 Months LIBOR / (0.9755%)			13,258	6,399,996		6,399,996	3,840,182				386,541		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/03/2020	06/05/2040	1	21,192,000	3 Months LIBOR / (1.0165%)			8,524	7,472,632		7,472,632	5,005,395				445,549		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/04/2020	06/08/2050	1	14,879,000	3 Months LIBOR / (1.121%)			(4,519)	6,093,673		6,093,673	4,004,689				391,461		(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	3 Months LIBOR / (0.9055%)			71,974	10,189,202		10,189,202	7,676,373				708,178		(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	3 Months LIBOR / (0.7615%)			31,800	4,042,399		4,042,399	2,382,428				219,984		(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	3 Months LIBOR / (0.942%)			14,993	3,849,307		3,849,307	2,476,779				223,151		(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	3 Months LIBOR / (0.64%)			109,332	6,728,915		6,728,915	4,518,610				426,646		(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% / (3 Months LIBOR)			(44,801)	(6,272,281)		(6,272,281)	(4,132,684)				370,275		(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	3 Months LIBOR / (1.0419%)			9,307	4,047,417		4,047,417	2,584,452				246,870		(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% / (3 Months LIBOR)			(25,741)	(4,121,771)		(4,121,771)	(2,822,500)				249,650		(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	3 Months LIBOR / (1.0275%)			10,940	3,788,013		3,788,013	2,542,724				226,116		(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	3 Months LIBOR / (0.771%)			56,837	4,388,586		4,388,586	3,104,603				288,095		(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	3 Months LIBOR / (1.1945%)			(3,600)	3,594,533		3,594,533	2,630,927				228,807		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2050	1	13,296,000	3 Months LIBOR / (1.2675%)			(9,862)	5,123,908		5,123,908	3,701,466				352,381		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2040	1	88,808,000	3 Months LIBOR / (1.201%)			(21,581)	29,581,496		29,581,496	21,705,380				1,888,982		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2030	1	102,004,000	3 Months LIBOR / (0.8595%)			236,470	21,503,066		21,503,066	15,747,468				1,451,168		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (3 Months LIBOR)			34,991	(5,448,765)		(5,448,765)	(4,619,783)				388,543		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2051	1	11,930,000	3 Months LIBOR / (1.593%)			(40,067)	3,906,942		3,906,942	3,547,182				317,224		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/21/2021	01/25/2041	1	16,627,000	3 Months LIBOR / (1.5385%)			(43,830)	4,828,653		4,828,653	4,274,856				355,850		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/24/2021	02/15/2047	1	47,000,000	3 Months LIBOR / (2.00476%)			(295,665)	11,615,199		11,615,199	14,280,849				1,160,287		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/25/2021	03/01/2041	1	28,718,000	3 Months LIBOR / (1.9515%)			(186,471)	6,759,592		6,759,592	7,791,758				616,226		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/11/2021	02/15/2047	1	23,500,000	3 Months LIBOR / (2.02105%)			(150,704)	5,744,937		5,744,937	7,158,476				580,143		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/12/2021	03/16/2031	1	32,000,000	3 Months LIBOR / (1.644%)			(100,978)	5,180,491		5,180,491	5,458,590				465,301		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041	1	34,908,000	3 Months LIBOR / (2.0785%)			(225,687)	7,647,673		7,647,673	9,648,651				750,051		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/17/2021	02/15/2047	1	24,000,000	3 Months LIBOR / (2.1642%)			(179,677)	5,304,798		5,304,798	7,472,786				592,487		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2031	1	31,580,000	3 Months LIBOR / (1.688%)			(128,992)	5,047,426		5,047,426	5,439,896				461,196		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2036	1	22,116,000	1.961% / (3 Months LIBOR)			135,618	(4,330,025)		(4,330,025)	(5,161,185)				406,796		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/10/2021	02/15/2047	1	48,000,000	3 Months LIBOR / (2.04952%)			(318,069)	11,510,647		11,510,647	14,686,006				1,184,974		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/11/2021	02/15/2047	1	48,000,000	3 Months LIBOR / (2.07818%)			(328,387)	11,285,463		11,285,463	14,750,875				1,184,974		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2031	1	31,512,000	3 Months LIBOR / (1.6055%)			(115,951)	5,259,398		5,259,398	5,413,019				463,441		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (3 Months LIBOR)			126,198	(4,518,278)		(4,518,278)	(5,108,379)				406,847		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (3 Months LIBOR)			73,222	(5,030,769)		(5,030,769)	(4,982,524)				404,872		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2041	1	17,077,000	3 Months LIBOR / (1.7465%)			(68,357)	4,535,606		4,535,606	4,554,012				369,500		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (3 Months LIBOR)			(68,071)	(6,870,449)		(6,870,449)	(5,584,252)				526,715		(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	3 Months LIBOR / (1.1835%)			28	6,253,181		6,253,181	5,209,595				461,877		(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% / (3 Months LIBOR)			32,471	(5,584,374)		(5,584,374)	(4,756,733)				398,443		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2041	1	16,647,000	3 Months LIBOR / (1.482%)			(37,253)	5,025,657		5,025,657	4,290,178				360,959		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041	1	16,966,000	3 Months LIBOR / (1.7105%)			(78,523)	4,602,741		4,602,741	4,512,662				369,212		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2026	1	20,249,000	3 Months LIBOR / (0.9195%)			26,410	2,371,383		2,371,383	1,986,294				201,029		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2031	1	20,913,000	3 Months LIBOR / (1.398%)			(28,472)	3,925,422		3,925,422	3,611,276				313,206		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (3 Months LIBOR)			39,121	(3,500,722)		(3,500,722)	(3,299,649)				270,420		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2031	1	31,641,000	3 Months LIBOR / (1.596%)			(107,382)	5,491,493		5,491,493	5,587,942				475,462		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2036	1	22,014,000	1.7865% / (3 Months LIBOR)			106,163	(4,838,616)		(4,838,616)	(5,148,992)				412,347		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2026	1	61,137,000	3 Months LIBOR / (1.1485%)			5,172	6,893,237		6,893,237	6,322,336				619,683		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (3 Months LIBOR)			57,791	(6,370,676)		(6,370,676)	(6,013,012)				546,663		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2031	1	31,815,000	3 Months LIBOR / (1.599%)			(104,663)	5,540,477		5,540,477	5,638,350				480,318		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (3 Months LIBOR)			90,098	(5,051,669)		(5,051,669)	(5,118,071)				414,024		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2041	1	17,168,000	3 Months LIBOR / (1.7495%)			(75,856)	4,586,878		4,586,878	4,609,064				375,332		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2051	1	12,298,000	1.728% / (3 Months LIBOR)			52,355	(3,744,560)		(3,744,560)	(3,782,501)				331,801		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/16/2021	05/15/2047	1	46,500,000	3 Months LIBOR / (1.70773%)			(22,432)	13,783,366		13,783,366	13,346,887				1,153,666		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/23/2021	12/29/2031	1	21,252,000	3 Months LIBOR / (1.5915%)			(65,526)	3,760,152		3,760,152	3,803,769				323,102		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/23/2021	12/29/2051	1	8,251,000	1.7625% / (3 Months LIBOR)			36,022	(2,464,332)		(2,464,332)	(2,561,880)				223,104		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/27/2021	12/30/2026	1	41,042,000	3 Months LIBOR / (1.353%)			(53,834)	4,448,170		4,448,170	4,443,624				423,009		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/29/2021	12/31/2026	1	82,083,000	3 Months LIBOR / (1.3795%)			(122,536)	8,816,330		8,816,330	8,911,847				846,280		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	12/30/2021	01/04/2032	1	31,929,000	3 Months LIBOR / (1.628%)			(111,583)	5,569,985		5,569,985	5,738,049				485,860		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/04/2022	05/15/2047	1	47,800,000	SOFR-OIS Compound / (1.64868%)			(57,643)	12,486,029		12,486,029	12,486,029				1,185,919		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/03/2022	02/07/2032	1	21,430,000	SOFR-OIS Compound / (1.656%)			(74,307)	3,257,993		3,257,993	3,257,993				327,733		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/03/2022	02/07/2037	1	14,929,000	1.7395% / (SOFR-OIS Compound)			59,903	(2,955,874)		(2,955,874)	(2,955,874)				282,837		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)			(187,560)	13,634,938		13,634,938	13,634,938				1,433,994		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/22/2022	02/24/2029	1	30,041,000	1.722% / (SOFR-OIS Compound)			93,386	(3,381,287)		(3,381,287)	(3,381,287)				380,106		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/22/2022	02/24/2032	1	21,617,000	SOFR-OIS Compound / (1.781%)			(74,922)	3,083,572		3,083,572	3,083,572				331,414		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			34,716	11,081,790		11,081,790	11,081,790				1,221,646		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			29,681	(1,369,540)		(1,369,540)	(1,369,540)				143,832		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			(23,833)	1,239,280		1,239,280	1,239,280				131,158		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			55,088	12,491,319		12,491,319	12,491,319				1,207,181		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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%)			54,906	12,495,910		12,495,910	12,495,910				1,209,425		(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%)			56,207	12,580,967		12,580,967	12,580,967				1,209,425		(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%)			55,042	12,504,821		12,504,821	12,504,821				1,209,425		(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%)			49,282	12,220,190		12,220,190	12,220,190				1,221,894		(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)			20,742	(8,304,793)		(8,304,793)	(8,304,793)				1,311,666		(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)			17,727	(8,490,837)		(8,490,837)	(8,490,837)				1,310,169		(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%)			(43,479)	10,394,295		10,394,295	10,394,295				1,499,598		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			(6,095)	11,966,580		11,966,580	11,966,580				1,481,363		(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%)			(42,230)	10,487,524		10,487,524	10,487,524				1,503,912		(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)			27,671	(7,943,745)		(7,943,745)	(7,943,745)				1,324,134		(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%)			(64,155)	9,541,821		9,541,821	9,541,821				1,511,755		(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)			132,047	(6,720,703)		(6,720,703)	(6,720,703)				1,549,010		(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%)			(71,351)	5,437,914		5,437,914	5,437,914				1,371,513		(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%)			(132,902)	2,347,287		2,347,287	2,347,287				529,842		(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)			97,846	(2,056,295)		(2,056,295)	(2,056,295)				465,082		(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%)			(68,545)	1,885,791		1,885,791	1,885,791				540,223		(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)			52,160	(1,543,484)		(1,543,484)	(1,543,484)				474,988		(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%)			(7,537)	1,712,505		1,712,505	1,712,505				358,829		(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)			6,785	(1,436,604)		(1,436,604)	(1,436,604)				312,862		(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)			282	(133,408)		(133,408)	(133,408)				166,342		(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%)				(645,466)		(645,466)	(645,466)				1,705,499		(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%)				205,422		205,422	205,422				1,507,443		(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%)				259,688		259,688	259,688				1,693,266		(b) 0410
1119999999 - Swaps - Hedging Other - Interest Rate												20,055,051	149,392,400	XXX	149,392,400	(183,233,183)				136,360,525	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												20,055,051	149,392,400	XXX	149,392,400	(183,233,183)				136,360,525	XXX	XXX
Swaps - Replication - Interest Rate																						
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	MORGAN STANLEY CAP S-I7331LVCZKQKX5T7XV54	01/31/2007	02/02/2027	1	75,000,000	3 Months LIBOR / (5.4597%)			(2,417,546)	(6,549,403)		(3,567,220)	1,127,356				781,426		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/28/2017	03/02/2047	1	14,000,000	3 Months LIBOR / (2.625%)			(163,814)	1,627,195		2,034,948	(49,807)				345,908		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/03/2017	03/07/2047	1	22,000,000	3 Months LIBOR / (2.75436%)			(278,496)	2,088,819		2,729,955	(63,900)				543,723		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/22/2017	03/24/2047	1	44,000,000	3 Months LIBOR / (2.6549%)			(478,649)	4,901,145		6,201,556	(149,649)				1,088,480		(b) 0453
1179999999 - Swaps - Replication - Interest Rate												(3,338,505)	2,067,756	XXX	7,399,238	864,000				2,759,537	XXX	XXX
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
1229999999 - Swaps - Replication - Subtotal - Replication												(3,338,505)	2,067,756	XXX	7,399,238	864,000				2,759,537	XXX	XXX
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						
Swaps - Other - Total Return																						
Swaps - Other - Other																						
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate												16,716,546	151,460,155	XXX	156,791,638	(182,369,183)				139,120,062	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												16,716,546	151,460,155	XXX	156,791,638	(182,369,183)				139,120,062	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Other																						
Fx AUD 1.00 PAY per USD $0.693846 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	08/03/2022	10/17/2022	1	7,691,286	Fx USD $1.00 per (AUD 1.441242)				543,528		543,528		543,528			8,297		(b) 0261
Fx EUR 1.00 PAY per USD $1.023996 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC-G5GSEF7VJP5I70UK5573	08/04/2022	10/19/2022	1	1,789,946	Fx USD $1.00 per (EUR 0.976566)				73,633		73,633		73,633			2,041		(b) 0261
Fx EUR 1.00 PAY per USD $1.025132 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	08/08/2022	11/02/2022	1	9,776,686	Fx USD $1.00 per (EUR 0.975484)				402,211		402,211		402,211			14,693		(b) 0261
Fx USD $1.00 PAY per AUD 1.403374 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	08/12/2022	10/17/2022	1	751,760	Fx AUD 1.00 per (USD $0.712568)				(71,453)		(71,453)		(71,453)			811		(b) 0260
Fx EUR 1.00 PAY per USD $1.020924 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC-G5GSEF7VJP5I70UK5573	08/18/2022	10/27/2022	1	2,039,806	Fx USD $1.00 per (EUR 0.979505)				76,889		76,889		76,889			2,773		(b) 0261
Fx AUD 1.00 PAY per USD $0.692919 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	08/18/2022	10/25/2022	1	6,234,882	Fx USD $1.00 per (AUD 1.44317)				432,022		432,022		432,022			8,156		(b) 0261
Fx EUR 1.00 PAY per USD $1.01068 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	08/19/2022	11/16/2022	1	8,203,686	Fx USD $1.00 per (EUR 0.989433)				217,421		217,421		217,421			14,714		(b) 0261
Fx GBP 1.00 PAY per USD $1.181573 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-R0MUWSFPU8MPRO8K5P83	08/22/2022	10/06/2022	1	5,886,598	Fx USD $1.00 per (GBP 0.846329)				320,384		320,384		320,384			3,772		(b) 0261
Fx GBP 1.00 PAY per USD $1.179987 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-R0MUWSFPU8MPRO8K5P83	08/24/2022	11/09/2022	1	5,209,640	Fx USD $1.00 per (GBP 0.847467)				272,877		272,877		272,877			8,620		(b) 0261
Fx USD $1.00 PAY per AUD 1.431665 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	08/25/2022	10/17/2022	1	734,809	Fx AUD 1.00 per (USD $0.698487)				(56,458)		(56,458)		(56,457)			793		(b) 0260
Fx USD $1.00 PAY per EUR 0.995392 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	08/25/2022	11/02/2022	1	180,833	Fx EUR 1.00 per (USD $1.004629)				(3,911)		(3,911)		(3,911)			272		(b) 0260

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Fx GBP 1.00 PAY per USD $1.157423 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	09/02/2022	11/07/2022	1	5,578,781	Fx USD $1.00 per (GBP 0.863988)				189,421		189,421		189,421			8,997		(b) 0261
Fx EUR 1.00 PAY per USD $0.995826 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	09/05/2022	11/18/2022	1	4,611,672	Fx USD $1.00 per (EUR 1.004191)				55,516		55,516		55,516			8,446		(b) 0261
Fx AUD 1.00 PAY per USD $0.672989 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	09/07/2022	11/21/2022	1	6,597,309	Fx USD $1.00 per (AUD 1.485908)				272,595		272,595		272,595			12,446		(b) 0261
Fx EUR 1.00 PAY per USD $1.016483 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	09/13/2022	10/19/2022	1	3,151,098	Fx USD $1.00 per (EUR 0.983784)				99,080		99,080		99,080			3,593		(b) 0261
Fx USD $1.00 PAY per AUD 1.485013 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	09/14/2022	10/17/2022	1	2,668,663	Fx AUD 1.00 per (USD $0.673395)				(113,162)		(113,162)		(113,162)			2,879		(b) 0260
Fx USD $1.00 PAY per AUD 1.479374 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	09/15/2022	11/21/2022	1	2,365,866	Fx AUD 1.00 per (USD $0.675962)				(107,684)		(107,684)		(107,683)			4,463		(b) 0260
Fx GBP 1.00 PAY per USD $1.139621 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	09/16/2022	10/21/2022	1	7,874,780	Fx USD $1.00 per (GBP 0.877485)				152,311		152,311		152,311			9,441		(b) 0261
Fx USD $1.00 PAY per GBP 0.881441 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	09/21/2022	10/21/2022	1	644,399	Fx GBP 1.00 per (USD $1.134506)				(9,620)		(9,620)		(9,620)			773		(b) 0260
Fx EUR 1.00 PAY per USD $0.97907 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	09/23/2022	11/14/2022	1	5,368,239	Fx USD $1.00 per (EUR 1.021377)				(24,975)		(24,975)		(24,975)			9,421		(b) 0261
Fx USD $1.00 PAY per GBP 0.893953 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	09/30/2022	10/06/2022	1	5,571,881	Fx GBP 1.00 per (USD $1.118627)				(6,534)		(6,534)		(6,534)			3,571		(b) 0260
Fx GBP 1.00 PAY per USD $1.119408 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	09/30/2022	11/23/2022	1	5,575,773	Fx USD $1.00 per (GBP 0.893329)				6,541		6,541		6,541			10,720		(b) 0261
1439999999 - Forwards - Hedging Other													2,720,634	XXX	2,720,634		2,720,634			139,692	XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													2,720,634	XXX	2,720,634		2,720,634			139,692	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										1,665,000		20,055,051	153,323,031	XXX	153,323,031	(182,142,277)	2,720,634			136,500,217	XXX	XXX
1719999999 Subtotal - Replication												(3,338,505)	2,067,756	XXX	7,399,238	864,000				2,759,537	XXX	XXX
1729999999 Subtotal - Income Generation														XXX							XXX	XXX
1739999999 Subtotal - Other														XXX							XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 Totals										1,665,000		16,716,546	155,390,787	XXX	160,722,269	(181,278,277)	2,720,634			139,259,754	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	0260	Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio
B0002	0261	Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio
B0003	0410	Hedges against rising interest rates that impact our Group Variable Annuity Business
B0004	0411	Hedges against declining interest rates that impact our Group Variable Annuity Business
B0005	0440	Hedges against rising interest rates that impact our Individual Fixed Annuity Business
B0006	0453	RSAT which hedges against fixed interest rates by converting fixed interest securities to variable rate securities, matching one interest rate swap closely with several fixed interest securities as to duration and total size

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
Long Futures - Hedging Other																					
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	148.8125	137.0000	(1,625)	(1,625)				(11,813)	(11,813)	6,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	148.8438	137.0000	(1,625)	(1,625)				(11,844)	(11,844)	6,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	148.9063	137.0000	(3,250)	(3,250)				(23,813)	(23,813)	13,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.2188	137.0000	(4,875)	(4,875)				(36,656)	(36,656)	19,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.4063	137.0000	(4,875)	(4,875)				(37,219)	(37,219)	19,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.4141	137.0000	(3,250)	(3,250)				(24,828)	(24,828)	13,000	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.4453	137.0000	(13,000)	(13,000)				(99,562)	(99,562)	52,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.4688	137.0000	(4,875)	(4,875)				(37,406)	(37,406)	19,500	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.4766	137.0000	(16,250)	(16,250)				(124,766)	(124,766)	65,000	(b) 0310	1,000
WNZ2 Comdty	5	685,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.5000	137.0000	(8,125)	(8,125)				(62,500)	(62,500)	32,500	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.5313	137.0000	(6,500)	(6,500)				(50,125)	(50,125)	26,000	(b) 0310	1,000
WNZ2 Comdty	6	822,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.5391	137.0000	(9,750)	(9,750)				(75,234)	(75,234)	39,000	(b) 0310	1,000
WNZ2 Comdty	16	2,192,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.5625	137.0000	(26,000)	(26,000)				(201,000)	(201,000)	104,000	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.5703	137.0000	(13,000)	(13,000)				(100,562)	(100,562)	52,000	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.5938	137.0000	(13,000)	(13,000)				(100,750)	(100,750)	52,000	(b) 0310	1,000
WNZ2 Comdty	17	2,329,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.6016	137.0000	(27,625)	(27,625)				(214,227)	(214,227)	110,500	(b) 0310	1,000
WNZ2 Comdty	15	2,055,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.6250	137.0000	(24,375)	(24,375)				(189,375)	(189,375)	97,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.6406	137.0000	(4,875)	(4,875)				(37,922)	(37,922)	19,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.6563	137.0000	(4,875)	(4,875)				(37,969)	(37,969)	19,500	(b) 0310	1,000
WNZ2 Comdty	23	3,151,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.6641	137.0000	(37,375)	(37,375)				(291,273)	(291,273)	149,500	(b) 0310	1,000
WNZ2 Comdty	17	2,329,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.6875	137.0000	(27,625)	(27,625)				(215,688)	(215,688)	110,500	(b) 0310	1,000
WNZ2 Comdty	28	3,836,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.6953	137.0000	(45,500)	(45,500)				(355,469)	(355,469)	182,000	(b) 0310	1,000
WNZ2 Comdty	32	4,384,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.7500	137.0000	(52,000)	(52,000)				(408,000)	(408,000)	208,000	(b) 0310	1,000
WNZ2 Comdty	21	2,877,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.8438	137.0000	(34,125)	(34,125)				(269,719)	(269,719)	136,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.8750	137.0000	(17,875)	(17,875)				(141,625)	(141,625)	71,500	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.9063	137.0000	(21,125)	(21,125)				(167,781)	(167,781)	84,500	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.9375	137.0000	(29,250)	(29,250)				(232,875)	(232,875)	117,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.9688	137.0000	(1,625)	(1,625)				(12,969)	(12,969)	6,500	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	149.9766	137.0000	(19,500)	(19,500)				(155,719)	(155,719)	78,000	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.0234	137.0000	(29,250)	(29,250)				(234,422)	(234,422)	117,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.0313	137.0000	(1,625)	(1,625)				(13,031)	(13,031)	6,500	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
WNZ2 Comdty	29	3,973,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.0781	137.0000	(47,125)	(47,125)				(379,266)	(379,266)	188,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.1563	137.0000	(17,875)	(17,875)				(144,719)	(144,719)	71,500	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.1797	137.0000	(30,875)	(30,875)				(250,414)	(250,414)	123,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.2813	137.0000	(1,625)	(1,625)				(13,281)	(13,281)	6,500	(b) 0310	1,000
WNZ2 Comdty	29	3,973,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.4375	137.0000	(47,125)	(47,125)				(389,688)	(389,688)	188,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.4609	137.0000	(17,875)	(17,875)				(148,070)	(148,070)	71,500	(b) 0310	1,000
WNZ2 Comdty	20	2,740,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.5234	137.0000	(32,500)	(32,500)				(270,469)	(270,469)	130,000	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.5313	137.0000	(19,500)	(19,500)				(162,375)	(162,375)	78,000	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.5547	137.0000	(30,875)	(30,875)				(257,539)	(257,539)	123,500	(b) 0310	1,000
WNZ2 Comdty	20	2,740,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.5625	137.0000	(32,500)	(32,500)				(271,250)	(271,250)	130,000	(b) 0310	1,000
WNZ2 Comdty	31	4,247,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.6250	137.0000	(50,375)	(50,375)				(422,375)	(422,375)	201,500	(b) 0310	1,000
WNZ2 Comdty	16	2,192,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.6563	137.0000	(26,000)	(26,000)				(218,500)	(218,500)	104,000	(b) 0310	1,000
WNZ2 Comdty	15	2,055,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.6875	137.0000	(24,375)	(24,375)				(205,313)	(205,313)	97,500	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.7813	137.0000	(21,125)	(21,125)				(179,156)	(179,156)	84,500	(b) 0310	1,000
WNZ2 Comdty	28	3,836,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	150.8047	137.0000	(45,500)	(45,500)				(386,531)	(386,531)	182,000	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.6016	137.0000	(3,250)	(3,250)				(21,203)	(21,203)	13,000	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.6328	137.0000	(19,500)	(19,500)				(127,594)	(127,594)	78,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.6875	137.0000	(1,625)	(1,625)				(10,688)	(10,688)	6,500	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7031	137.0000	(22,750)	(22,750)				(149,844)	(149,844)	91,000	(b) 0310	1,000
WNZ2 Comdty	20	2,740,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7188	137.0000	(32,500)	(32,500)				(214,375)	(214,375)	130,000	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7266	137.0000	(22,750)	(22,750)				(150,172)	(150,172)	91,000	(b) 0310	1,000
WNZ2 Comdty	17	2,329,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7500	137.0000	(27,625)	(27,625)				(182,750)	(182,750)	110,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7578	137.0000	(3,250)	(3,250)				(21,516)	(21,516)	13,000	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7656	137.0000	(14,625)	(14,625)				(96,891)	(96,891)	58,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7734	137.0000	(17,875)	(17,875)				(118,508)	(118,508)	71,500	(b) 0310	1,000
WNZ2 Comdty	29	3,973,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7813	137.0000	(47,125)	(47,125)				(312,656)	(312,656)	188,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7891	137.0000	(17,875)	(17,875)				(118,680)	(118,680)	71,500	(b) 0310	1,000
WNZ2 Comdty	24	3,288,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.7969	137.0000	(39,000)	(39,000)				(259,125)	(259,125)	156,000	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.8125	137.0000	(22,750)	(22,750)				(151,375)	(151,375)	91,000	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.8203	137.0000	(30,875)	(30,875)				(205,586)	(205,586)	123,500	(b) 0310	1,000
WNZ2 Comdty	28	3,836,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.8281	137.0000	(45,500)	(45,500)				(303,188)	(303,188)	182,000	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.8516	137.0000	(19,500)	(19,500)				(130,219)	(130,219)	78,000	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.8594	137.0000	(40,625)	(40,625)				(271,485)	(271,485)	162,500	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
WNZ2 Comdty	7	959,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.8750	137.0000	(11,375)	(11,375)				(76,125)	(76,125)	45,500	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.9141	137.0000	(14,625)	(14,625)				(98,227)	(98,227)	58,500	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.9375	137.0000	(6,500)	(6,500)				(43,750)	(43,750)	26,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.9453	137.0000	(1,625)	(1,625)				(10,945)	(10,945)	6,500	(b) 0310	1,000
WNZ2 Comdty	15	2,055,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	147.9688	137.0000	(24,375)	(24,375)				(164,531)	(164,531)	97,500	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.0000	137.0000	(14,625)	(14,625)				(99,000)	(99,000)	58,500	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.0156	137.0000	(19,500)	(19,500)				(132,188)	(132,188)	78,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.0313	137.0000	(1,625)	(1,625)				(11,031)	(11,031)	6,500	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.1406	137.0000	(13,000)	(13,000)				(89,125)	(89,125)	52,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.1563	137.0000	(16,250)	(16,250)				(111,563)	(111,563)	65,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.2188	137.0000	(1,625)	(1,625)				(11,219)	(11,219)	6,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.2344	137.0000	(4,875)	(4,875)				(33,703)	(33,703)	19,500	(b) 0310	1,000
WNZ2 Comdty	15	2,055,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.2500	137.0000	(24,375)	(24,375)				(168,750)	(168,750)	97,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.2734	137.0000	(1,625)	(1,625)				(11,273)	(11,273)	6,500	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.2813	137.0000	(16,250)	(16,250)				(112,813)	(112,813)	65,000	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.3125	137.0000	(21,125)	(21,125)				(147,063)	(147,063)	84,500	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.3750	137.0000	(6,500)	(6,500)				(45,500)	(45,500)	26,000	(b) 0310	1,000
WNZ2 Comdty	7	959,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.3828	137.0000	(11,375)	(11,375)				(79,680)	(79,680)	45,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.3906	137.0000	(3,250)	(3,250)				(22,781)	(22,781)	13,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.4063	137.0000	(16,250)	(16,250)				(114,063)	(114,063)	65,000	(b) 0310	1,000
WNZ2 Comdty	15	2,055,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.4375	137.0000	(24,375)	(24,375)				(171,563)	(171,563)	97,500	(b) 0310	1,000
WNZ2 Comdty	55	7,535,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.4609	137.0000	(89,375)	(89,375)				(630,352)	(630,352)	357,500	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.4766	137.0000	(29,250)	(29,250)				(206,578)	(206,578)	117,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.4922	137.0000	(1,625)	(1,625)				(11,492)	(11,492)	6,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.5313	137.0000	(40,625)	(40,625)				(288,281)	(288,281)	162,500	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.5625	137.0000	(6,500)	(6,500)				(46,250)	(46,250)	26,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.5938	137.0000	(16,250)	(16,250)				(115,938)	(115,938)	65,000	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.6250	137.0000	(22,750)	(22,750)				(162,750)	(162,750)	91,000	(b) 0310	1,000
WNZ2 Comdty	16	2,192,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.6563	137.0000	(26,000)	(26,000)				(186,500)	(186,500)	104,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.6875	137.0000	(4,875)	(4,875)				(35,063)	(35,063)	19,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.7188	137.0000	(3,250)	(3,250)				(23,438)	(23,438)	13,000	(b) 0310	1,000
WNZ2 Comdty	6	822,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.8125	137.0000	(9,750)	(9,750)				(70,875)	(70,875)	39,000	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	148.8438	137.0000	(19,500)	(19,500)				(142,125)	(142,125)	78,000	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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
WNZ2 Comdty	6	822,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	147.8672	137.0000	(9,750)	(9,750)				(65,203)	(65,203)	39,000	(b) 0310	1,000
WNZ2 Comdty	43	5,891,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.0000	137.0000	(69,875)	(69,875)				(473,000)	(473,000)	279,500	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.0625	137.0000	(6,500)	(6,500)				(44,250)	(44,250)	26,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.0938	137.0000	(16,250)	(16,250)				(110,938)	(110,938)	65,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.1250	137.0000	(1,625)	(1,625)				(11,125)	(11,125)	6,500	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.1563	137.0000	(13,000)	(13,000)				(89,250)	(89,250)	52,000	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.1875	137.0000	(6,500)	(6,500)				(44,750)	(44,750)	26,000	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.2188	137.0000	(22,750)	(22,750)				(157,063)	(157,063)	91,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.2500	137.0000	(16,250)	(16,250)				(112,500)	(112,500)	65,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.3750	137.0000	(16,250)	(16,250)				(113,750)	(113,750)	65,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.5625	137.0000	(1,625)	(1,625)				(11,563)	(11,563)	6,500	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.6875	137.0000	(22,750)	(22,750)				(163,625)	(163,625)	91,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.7500	137.0000	(16,250)	(16,250)				(117,500)	(117,500)	65,000	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	148.8438	137.0000	(22,750)	(22,750)				(165,813)	(165,813)	91,000	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.1016	137.0000	(30,875)	(30,875)				(229,930)	(229,930)	123,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.1484	137.0000	(4,875)	(4,875)				(36,445)	(36,445)	19,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.1797	137.0000	(1,625)	(1,625)				(12,180)	(12,180)	6,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.3125	137.0000	(1,625)	(1,625)				(12,313)	(12,313)	6,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.3828	137.0000	(17,875)	(17,875)				(136,211)	(136,211)	71,500	(b) 0310	1,000
WNZ2 Comdty	47	6,439,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.4063	137.0000	(76,375)	(76,375)				(583,094)	(583,094)	305,500	(b) 0310	1,000
WNZ2 Comdty	28	3,836,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.4141	137.0000	(45,500)	(45,500)				(347,594)	(347,594)	182,000	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.4297	137.0000	(6,500)	(6,500)				(49,719)	(49,719)	26,000	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.4375	137.0000	(14,625)	(14,625)				(111,938)	(111,938)	58,500	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.5000	137.0000	(16,250)	(16,250)				(125,000)	(125,000)	65,000	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.5313	137.0000	(21,125)	(21,125)				(162,906)	(162,906)	84,500	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.5625	137.0000	(16,250)	(16,250)				(125,625)	(125,625)	65,000	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.5938	137.0000	(19,500)	(19,500)				(151,125)	(151,125)	78,000	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.6719	137.0000	(6,500)	(6,500)				(50,688)	(50,688)	26,000	(b) 0310	1,000
WNZ2 Comdty	17	2,329,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.6953	137.0000	(27,625)	(27,625)				(215,820)	(215,820)	110,500	(b) 0310	1,000
WNZ2 Comdty	5	685,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.7031	137.0000	(8,125)	(8,125)				(63,516)	(63,516)	32,500	(b) 0310	1,000
WNZ2 Comdty	40	5,480,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.7188	137.0000	(65,000)	(65,000)				(508,750)	(508,750)	260,000	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.7266	137.0000	(3,250)	(3,250)				(25,453)	(25,453)	13,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/25/2022	149.7344	137.0000	(4,875)	(4,875)				(38,203)	(38,203)	19,500	(b) 0310	1,000

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE DELAWARE LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.7500	137.0000	(1,625)	(1,625)				(12,750)	(12,750)	6,500	(b) 0310	1,000
WNZ2 Comdty	6	822,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.7578	137.0000	(9,750)	(9,750)				(76,547)	(76,547)	39,000	(b) 0310	1,000
WNZ2 Comdty	7	959,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.7656	137.0000	(11,375)	(11,375)				(89,359)	(89,359)	45,500	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.8125	137.0000	(29,250)	(29,250)				(230,625)	(230,625)	117,000	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.8203	137.0000	(22,750)	(22,750)				(179,484)	(179,484)	91,000	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.8438	137.0000	(13,000)	(13,000)				(102,750)	(102,750)	52,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.8750	137.0000	(1,625)	(1,625)				(12,875)	(12,875)	6,500	(b) 0310	1,000
WNZ2 Comdty	6	822,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.8906	137.0000	(9,750)	(9,750)				(77,344)	(77,344)	39,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.9141	137.0000	(1,625)	(1,625)				(12,914)	(12,914)	6,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.9375	137.0000	(3,250)	(3,250)				(25,875)	(25,875)	13,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.9453	137.0000	(1,625)	(1,625)				(12,945)	(12,945)	6,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.9688	137.0000	(1,625)	(1,625)				(12,969)	(12,969)	6,500	(b) 0310	1,000
WNZ2 Comdty	15	2,055,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	149.9766	137.0000	(24,375)	(24,375)				(194,648)	(194,648)	97,500	(b) 0310	1,000
WNZ2 Comdty	16	2,192,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0000	137.0000	(26,000)	(26,000)				(208,000)	(208,000)	104,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0078	137.0000	(4,875)	(4,875)				(39,023)	(39,023)	19,500	(b) 0310	1,000
WNZ2 Comdty	24	3,288,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0313	137.0000	(39,000)	(39,000)				(312,750)	(312,750)	156,000	(b) 0310	1,000
WNZ2 Comdty	14	1,918,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0391	137.0000	(22,750)	(22,750)				(182,547)	(182,547)	91,000	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0469	137.0000	(14,625)	(14,625)				(117,422)	(117,422)	58,500	(b) 0310	1,000
WNZ2 Comdty	5	685,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0625	137.0000	(8,125)	(8,125)				(65,313)	(65,313)	32,500	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0703	137.0000	(16,250)	(16,250)				(130,703)	(130,703)	65,000	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.0938	137.0000	(14,625)	(14,625)				(117,844)	(117,844)	58,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.1016	137.0000	(3,250)	(3,250)				(26,203)	(26,203)	13,000	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.1094	137.0000	(19,500)	(19,500)				(157,313)	(157,313)	78,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.1250	137.0000	(4,875)	(4,875)				(39,375)	(39,375)	19,500	(b) 0310	1,000
WNZ2 Comdty	7	959,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.1563	137.0000	(11,375)	(11,375)				(92,094)	(92,094)	45,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.2188	137.0000	(1,625)	(1,625)				(13,219)	(13,219)	6,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.2500	137.0000	(3,250)	(3,250)				(26,500)	(26,500)	13,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	150.3125	137.0000	(1,625)	(1,625)				(13,313)	(13,313)	6,500	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.2500	137.0000	(16,250)	(16,250)				(122,500)	(122,500)	65,000	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.2813	137.0000	(14,625)	(14,625)				(110,531)	(110,531)	58,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.3047	137.0000	(1,625)	(1,625)				(12,305)	(12,305)	6,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.3125	137.0000	(1,625)	(1,625)				(12,313)	(12,313)	6,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.3828	137.0000	(17,875)	(17,875)				(136,211)	(136,211)	71,500	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.5938	137.0000	(16,250)	(16,250)				(125,938)	(125,938)	65,000	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.6563	137.0000	(29,250)	(29,250)				(227,813)	(227,813)	117,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	149.8984	137.0000	(4,875)	(4,875)				(38,695)	(38,695)	19,500	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.0313	137.0000	(21,125)	(21,125)				(169,406)	(169,406)	84,500	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.0703	137.0000	(29,250)	(29,250)				(235,266)	(235,266)	117,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.1563	137.0000	(1,625)	(1,625)				(13,156)	(13,156)	6,500	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.2500	137.0000	(30,875)	(30,875)				(251,750)	(251,750)	123,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.3438	137.0000	(4,875)	(4,875)				(40,031)	(40,031)	19,500	(b) 0310	1,000
WNZ2 Comdty	5	685,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.3750	137.0000	(8,125)	(8,125)				(66,875)	(66,875)	32,500	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.5625	137.0000	(21,125)	(21,125)				(176,313)	(176,313)	84,500	(b) 0310	1,000
WNZ2 Comdty	33	4,521,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.5938	137.0000	(53,625)	(53,625)				(448,594)	(448,594)	214,500	(b) 0310	1,000
WNZ2 Comdty	16	2,192,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.6250	137.0000	(26,000)	(26,000)				(218,000)	(218,000)	104,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.6406	137.0000	(1,625)	(1,625)				(13,641)	(13,641)	6,500	(b) 0310	1,000
WNZ2 Comdty	24	3,288,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.6563	137.0000	(39,000)	(39,000)				(327,750)	(327,750)	156,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.6797	137.0000	(16,250)	(16,250)				(136,797)	(136,797)	65,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.7188	137.0000	(16,250)	(16,250)				(137,188)	(137,188)	65,000	(b) 0310	1,000
WNZ2 Comdty	6	822,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.7813	137.0000	(9,750)	(9,750)				(82,688)	(82,688)	39,000	(b) 0310	1,000
WNZ2 Comdty	6	822,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.7891	137.0000	(9,750)	(9,750)				(82,734)	(82,734)	39,000	(b) 0310	1,000
WNZ2 Comdty	29	3,973,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.8203	137.0000	(47,125)	(47,125)				(400,789)	(400,789)	188,500	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.8438	137.0000	(19,500)	(19,500)				(166,125)	(166,125)	78,000	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.8516	137.0000	(21,125)	(21,125)				(180,070)	(180,070)	84,500	(b) 0310	1,000
WNZ2 Comdty	31	4,247,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.8750	137.0000	(50,375)	(50,375)				(430,125)	(430,125)	201,500	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.8828	137.0000	(19,500)	(19,500)				(166,594)	(166,594)	78,000	(b) 0310	1,000
WNZ2 Comdty	29	3,973,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.9063	137.0000	(47,125)	(47,125)				(403,281)	(403,281)	188,500	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.9141	137.0000	(16,250)	(16,250)				(139,141)	(139,141)	65,000	(b) 0310	1,000
WNZ2 Comdty	41	5,617,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.9453	137.0000	(66,625)	(66,625)				(571,758)	(571,758)	266,500	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.9688	137.0000	(30,875)	(30,875)				(265,406)	(265,406)	123,500	(b) 0310	1,000
WNZ2 Comdty	22	3,014,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	150.9766	137.0000	(35,750)	(35,750)				(307,484)	(307,484)	143,000	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	151.0000	137.0000	(3,250)	(3,250)				(28,000)	(28,000)	13,000	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	151.0078	137.0000	(4,875)	(4,875)				(42,023)	(42,023)	19,500	(b) 0310	1,000
WNZ2 Comdty	17	2,329,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	151.0313	137.0000	(27,625)	(27,625)				(238,531)	(238,531)	110,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	151.0391	137.0000	(4,875)	(4,875)				(42,117)	(42,117)	19,500	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	151.0469	137.0000	(13,000)	(13,000)				(112,375)	(112,375)	52,000	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	151.0703	137.0000	(1,625)	(1,625)				(14,070)	(14,070)	6,500	(b) 0310	1,000
WNZ2 Comdty	40	5,480,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	151.1250	137.0000	(65,000)	(65,000)				(565,000)	(565,000)	260,000	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	151.1641	137.0000	(30,875)	(30,875)				(269,117)	(269,117)	123,500	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	151.1875	137.0000	(13,000)	(13,000)				(113,500)	(113,500)	52,000	(b) 0310	1,000
WNZ2 Comdty	20	2,740,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	151.2266	137.0000	(32,500)	(32,500)				(284,531)	(284,531)	130,000	(b) 0310	1,000
WNZ2 Comdty	19	2,603,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.1250	137.0000	(30,875)	(30,875)				(230,375)	(230,375)	123,500	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.2188	137.0000	(29,250)	(29,250)				(219,938)	(219,938)	117,000	(b) 0310	1,000
WNZ2 Comdty	13	1,781,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.2266	137.0000	(21,125)	(21,125)				(158,945)	(158,945)	84,500	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.2500	137.0000	(14,625)	(14,625)				(110,250)	(110,250)	58,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.2891	137.0000	(17,875)	(17,875)				(135,180)	(135,180)	71,500	(b) 0310	1,000
WNZ2 Comdty	16	2,192,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.2969	137.0000	(26,000)	(26,000)				(196,750)	(196,750)	104,000	(b) 0310	1,000
WNZ2 Comdty	29	3,973,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3125	137.0000	(47,125)	(47,125)				(357,063)	(357,063)	188,500	(b) 0310	1,000
WNZ2 Comdty	42	5,754,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3203	137.0000	(68,250)	(68,250)				(517,453)	(517,453)	273,000	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3281	137.0000	(19,500)	(19,500)				(147,938)	(147,938)	78,000	(b) 0310	1,000
WNZ2 Comdty	5	685,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3438	137.0000	(8,125)	(8,125)				(61,719)	(61,719)	32,500	(b) 0310	1,000
WNZ2 Comdty	27	3,699,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3516	137.0000	(43,875)	(43,875)				(333,492)	(333,492)	175,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3594	137.0000	(40,625)	(40,625)				(308,985)	(308,985)	162,500	(b) 0310	1,000
WNZ2 Comdty	50	6,850,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3750	137.0000	(81,250)	(81,250)				(618,750)	(618,750)	325,000	(b) 0310	1,000
WNZ2 Comdty	38	5,206,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.3828	137.0000	(61,750)	(61,750)				(470,547)	(470,547)	247,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.4375	137.0000	(16,250)	(16,250)				(124,375)	(124,375)	65,000	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.4688	137.0000	(3,250)	(3,250)				(24,938)	(24,938)	13,000	(b) 0310	1,000
WNZ2 Comdty	21	2,877,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.4922	137.0000	(34,125)	(34,125)				(262,336)	(262,336)	136,500	(b) 0310	1,000
WNZ2 Comdty	17	2,329,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5000	137.0000	(27,625)	(27,625)				(212,500)	(212,500)	110,500	(b) 0310	1,000
WNZ2 Comdty	11	1,507,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5156	137.0000	(17,875)	(17,875)				(137,672)	(137,672)	71,500	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5234	137.0000	(6,500)	(6,500)				(50,094)	(50,094)	26,000	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5313	137.0000	(6,500)	(6,500)				(50,125)	(50,125)	26,000	(b) 0310	1,000
WNZ2 Comdty	23	3,151,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5547	137.0000	(37,375)	(37,375)				(288,758)	(288,758)	149,500	(b) 0310	1,000
WNZ2 Comdty	5	685,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5625	137.0000	(8,125)	(8,125)				(62,813)	(62,813)	32,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5781	137.0000	(1,625)	(1,625)				(12,578)	(12,578)	6,500	(b) 0310	1,000
WNZ2 Comdty	12	1,644,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.5859	137.0000	(19,500)	(19,500)				(151,031)	(151,031)	78,000	(b) 0310	1,000
WNZ2 Comdty	20	2,740,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.6016	137.0000	(32,500)	(32,500)				(252,031)	(252,031)	130,000	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.6094	137.0000	(14,625)	(14,625)				(113,484)	(113,484)	58,500	(b) 0310	1,000
WNZ2 Comdty	26	3,562,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.6250	137.0000	(42,250)	(42,250)				(328,250)	(328,250)	169,000	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.6406	137.0000	(14,625)	(14,625)				(113,766)	(113,766)	58,500	(b) 0310	1,000
WNZ2 Comdty	7	959,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.6484	137.0000	(11,375)	(11,375)				(88,539)	(88,539)	45,500	(b) 0310	1,000
WNZ2 Comdty	31	4,247,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.6563	137.0000	(50,375)	(50,375)				(392,344)	(392,344)	201,500	(b) 0310	1,000
WNZ2 Comdty	20	2,740,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.6719	137.0000	(32,500)	(32,500)				(253,438)	(253,438)	130,000	(b) 0310	1,000
WNZ2 Comdty	10	1,370,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.7188	137.0000	(16,250)	(16,250)				(127,188)	(127,188)	65,000	(b) 0310	1,000
WNZ2 Comdty	9	1,233,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.7500	137.0000	(14,625)	(14,625)				(114,750)	(114,750)	58,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.7813	137.0000	(1,625)	(1,625)				(12,781)	(12,781)	6,500	(b) 0310	1,000
WNZ2 Comdty	3	411,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.0078	137.0000	(4,875)	(4,875)				(39,023)	(39,023)	19,500	(b) 0310	1,000
WNZ2 Comdty	4	548,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.0313	137.0000	(6,500)	(6,500)				(52,125)	(52,125)	26,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.1016	137.0000	(1,625)	(1,625)				(13,102)	(13,102)	6,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.1250	137.0000	(1,625)	(1,625)				(13,125)	(13,125)	6,500	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.1328	137.0000	(3,250)	(3,250)				(26,266)	(26,266)	13,000	(b) 0310	1,000
WNZ2 Comdty	2	274,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.1563	137.0000	(3,250)	(3,250)				(26,313)	(26,313)	13,000	(b) 0310	1,000
WNZ2 Comdty	441	60,417,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/28/2022	136.5313	137.0000	(716,625)	(716,625)				206,719	206,719	2,866,500	(b) 0310	1,000
WNZ2 Comdty	157	21,509,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	149.3281	137.0000	(255,125)	(255,125)				(1,935,516)	(1,935,516)	1,020,500	(b) 0310	1,000
WNZ2 Comdty	18	2,466,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	149.3594	137.0000	(29,250)	(29,250)				(222,469)	(222,469)	117,000	(b) 0310	1,000
WNZ2 Comdty	51	6,987,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.7109	137.0000	(82,875)	(82,875)				(648,258)	(648,258)	331,500	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.7188	137.0000	(1,625)	(1,625)				(12,719)	(12,719)	6,500	(b) 0310	1,000
WNZ2 Comdty	40	5,480,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.7500	137.0000	(65,000)	(65,000)				(510,000)	(510,000)	260,000	(b) 0310	1,000
WNZ2 Comdty	8	1,096,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.7813	137.0000	(13,000)	(13,000)				(102,250)	(102,250)	52,000	(b) 0310	1,000
WNZ2 Comdty	130	17,810,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	149.9063	137.0000	(211,250)	(211,250)				(1,677,813)	(1,677,813)	845,000	(b) 0310	1,000
WNZ2 Comdty	1	137,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.0000	137.0000	(1,625)	(1,625)				(13,000)	(13,000)	6,500	(b) 0310	1,000
WNZ2 Comdty	69	9,453,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	150.0625	137.0000	(112,125)	(112,125)				(901,313)	(901,313)	448,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/31/2022	148.4375	137.0000	(40,625)	(40,625)				(285,938)	(285,938)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/31/2022	148.6250	137.0000	(40,625)	(40,625)				(290,625)	(290,625)	162,500	(b) 0310	1,000
WNZ2 Comdty	15	2,055,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/01/2022	145.9375	137.0000	(24,375)	(24,375)				(134,063)	(134,063)	97,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/01/2022	146.3125	137.0000	(40,625)	(40,625)				(232,813)	(232,813)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/06/2022	143.8125	137.0000	(40,625)	(40,625)				(170,313)	(170,313)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/07/2022	143.6250	137.0000	(40,625)	(40,625)				(165,625)	(165,625)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	143.1563	137.0000	(40,625)	(40,625)				(153,906)	(153,906)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/20/2022	141.1563	137.0000	(40,625)	(40,625)				(103,906)	(103,906)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/21/2022	143.0000	137.0000	(40,625)	(40,625)				(150,000)	(150,000)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/22/2022	140.3750	137.0000	(40,625)	(40,625)				(84,375)	(84,375)	162,500	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/22/2022	141.0625	137.0000	(40,625)	(40,625)				(101,563)	(101,563)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/23/2022	141.0938	137.0000	(40,625)	(40,625)				(102,344)	(102,344)	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/27/2022	135.7500	137.0000	(40,625)	(40,625)				31,250	31,250	162,500	(b) 0310	1,000
WNZ2 Comdty	25	3,425,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/28/2022	137.6250	137.0000	(40,625)	(40,625)				(15,625)	(15,625)	162,500	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.5625	126.4063	(1,313)	(1,313)				(20,313)	(20,313)	7,600	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.5781	126.4063	(656)	(656)				(10,172)	(10,172)	3,800	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.5859	126.4063	(1,969)	(1,969)				(30,539)	(30,539)	11,400	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.5938	126.4063	(656)	(656)				(10,188)	(10,188)	3,800	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.8047	126.4063	(1,313)	(1,313)				(20,797)	(20,797)	7,600	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.8125	126.4063	(1,313)	(1,313)				(20,813)	(20,813)	7,600	(b) 0310	1,000
USZ2 Comdty	7	884,844	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.8359	126.4063	(4,594)	(4,594)				(73,008)	(73,008)	26,600	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.8438	126.4063	(656)	(656)				(10,438)	(10,438)	3,800	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.8672	126.4063	(5,250)	(5,250)				(83,688)	(83,688)	30,400	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.8984	126.4063	(1,969)	(1,969)				(31,477)	(31,477)	11,400	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.9063	126.4063	(5,250)	(5,250)				(84,000)	(84,000)	30,400	(b) 0310	1,000
USZ2 Comdty	6	758,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.9297	126.4063	(3,938)	(3,938)				(63,141)	(63,141)	22,800	(b) 0310	1,000
USZ2 Comdty	5	632,031	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.9375	126.4063	(3,281)	(3,281)				(52,656)	(52,656)	19,000	(b) 0310	1,000
USZ2 Comdty	35	4,424,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.9609	126.4063	(22,969)	(22,969)				(369,414)	(369,414)	133,000	(b) 0310	1,000
USZ2 Comdty	29	3,665,781	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.9688	126.4063	(19,031)	(19,031)				(306,313)	(306,313)	110,200	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	136.9922	126.4063	(8,531)	(8,531)				(137,617)	(137,617)	49,400	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.0000	126.4063	(7,875)	(7,875)				(127,125)	(127,125)	45,600	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.0313	126.4063	(10,500)	(10,500)				(170,000)	(170,000)	60,800	(b) 0310	1,000
USZ2 Comdty	9	1,137,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.0938	126.4063	(5,906)	(5,906)				(96,188)	(96,188)	34,200	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.1016	126.4063	(5,250)	(5,250)				(85,562)	(85,562)	30,400	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.1250	126.4063	(10,500)	(10,500)				(171,500)	(171,500)	60,800	(b) 0310	1,000
USZ2 Comdty	23	2,907,344	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.1484	126.4063	(15,094)	(15,094)				(247,070)	(247,070)	87,400	(b) 0310	1,000
USZ2 Comdty	9	1,137,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.3047	126.4063	(5,906)	(5,906)				(98,086)	(98,086)	34,200	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.3125	126.4063	(10,500)	(10,500)				(174,500)	(174,500)	60,800	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.3438	126.4063	(5,250)	(5,250)				(87,500)	(87,500)	30,400	(b) 0310	1,000
USZ2 Comdty	18	2,275,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.4609	126.4063	(11,813)	(11,813)				(198,984)	(198,984)	68,400	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.5156	126.4063	(10,500)	(10,500)				(177,750)	(177,750)	60,800	(b) 0310	1,000
USZ2 Comdty	10	1,264,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6172	126.4063	(6,563)	(6,563)				(112,109)	(112,109)	38,000	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6328	126.4063	(7,875)	(7,875)				(134,719)	(134,719)	45,600	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
USZ2 Comdty	10	1,264,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6484	126.4063	(6,563)	(6,563)				(112,422)	(112,422)	38,000	(b) 0310	1,000
USZ2 Comdty	45	5,688,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6563	126.4063	(29,531)	(29,531)				(506,250)	(506,250)	171,000	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6641	126.4063	(10,500)	(10,500)				(180,125)	(180,125)	60,800	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6797	126.4063	(1,313)	(1,313)				(22,547)	(22,547)	7,600	(b) 0310	1,000
USZ2 Comdty	25	3,160,156	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6875	126.4063	(16,406)	(16,406)				(282,031)	(282,031)	95,000	(b) 0310	1,000
USZ2 Comdty	28	3,539,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.6953	126.4063	(18,375)	(18,375)				(316,094)	(316,094)	106,400	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.7109	126.4063	(1,313)	(1,313)				(22,609)	(22,609)	7,600	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.7500	126.4063	(7,875)	(7,875)				(136,125)	(136,125)	45,600	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.7813	126.4063	(656)	(656)				(11,375)	(11,375)	3,800	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.8125	126.4063	(7,875)	(7,875)				(136,875)	(136,875)	45,600	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/23/2022	137.8359	126.4063	(656)	(656)				(11,430)	(11,430)	3,800	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.6484	126.4063	(656)	(656)				(9,242)	(9,242)	3,800	(b) 0310	1,000
USZ2 Comdty	17	2,148,906	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.6563	126.4063	(11,156)	(11,156)				(157,250)	(157,250)	64,600	(b) 0310	1,000
USZ2 Comdty	39	4,929,844	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.6875	126.4063	(25,594)	(25,594)				(361,969)	(361,969)	148,200	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.7109	126.4063	(656)	(656)				(9,305)	(9,305)	3,800	(b) 0310	1,000
USZ2 Comdty	23	2,907,344	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.7188	126.4063	(15,094)	(15,094)				(214,188)	(214,188)	87,400	(b) 0310	1,000
USZ2 Comdty	22	2,780,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.7266	126.4063	(14,438)	(14,438)				(205,047)	(205,047)	83,600	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.7422	126.4063	(1,969)	(1,969)				(28,008)	(28,008)	11,400	(b) 0310	1,000
USZ2 Comdty	41	5,182,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.7813	126.4063	(26,906)	(26,906)				(384,375)	(384,375)	155,800	(b) 0310	1,000
USZ2 Comdty	7	884,844	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.8125	126.4063	(4,594)	(4,594)				(65,844)	(65,844)	26,600	(b) 0310	1,000
USZ2 Comdty	19	2,401,719	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.8203	126.4063	(12,469)	(12,469)				(178,867)	(178,867)	72,200	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.8359	126.4063	(656)	(656)				(9,430)	(9,430)	3,800	(b) 0310	1,000
USZ2 Comdty	31	3,918,594	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.8438	126.4063	(20,344)	(20,344)				(292,563)	(292,563)	117,800	(b) 0310	1,000
USZ2 Comdty	4	505,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.8516	126.4063	(2,625)	(2,625)				(37,781)	(37,781)	15,200	(b) 0310	1,000
USZ2 Comdty	57	7,205,156	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.8750	126.4063	(37,406)	(37,406)				(539,719)	(539,719)	216,600	(b) 0310	1,000
USZ2 Comdty	11	1,390,469	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.9063	126.4063	(7,219)	(7,219)				(104,500)	(104,500)	41,800	(b) 0310	1,000
USZ2 Comdty	21	2,654,531	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.9141	126.4063	(13,781)	(13,781)				(199,664)	(199,664)	79,800	(b) 0310	1,000
USZ2 Comdty	35	4,424,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.9375	126.4063	(22,969)	(22,969)				(333,594)	(333,594)	133,000	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.9609	126.4063	(1,313)	(1,313)				(19,109)	(19,109)	7,600	(b) 0310	1,000
USZ2 Comdty	25	3,160,156	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.9688	126.4063	(16,406)	(16,406)				(239,063)	(239,063)	95,000	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	135.9766	126.4063	(5,250)	(5,250)				(76,562)	(76,562)	30,400	(b) 0310	1,000
USZ2 Comdty	11	1,390,469	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	136.0000	126.4063	(7,219)	(7,219)				(105,531)	(105,531)	41,800	(b) 0310	1,000
USZ2 Comdty	22	2,780,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/24/2022	136.0078	126.4063	(14,438)	(14,438)				(211,234)	(211,234)	83,600	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
USZ2 Comdty	9	1,137,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/24/2022	136.0391	126.4063	(5,906)	(5,906)				(86,695)	(86,695)	34,200	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/24/2022	136.0469	126.4063	(10,500)	(10,500)				(154,250)	(154,250)	60,800	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/24/2022	136.0625	126.4063	(1,969)	(1,969)				(28,969)	(28,969)	11,400	(b) 0310	1,000
USZ2 Comdty	14	1,769,688	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/24/2022	136.0781	126.4063	(9,188)	(9,188)				(135,406)	(135,406)	53,200	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/24/2022	136.0938	126.4063	(1,969)	(1,969)				(29,063)	(29,063)	11,400	(b) 0310	1,000
USZ2 Comdty	7	884,844	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/24/2022	136.1328	126.4063	(4,594)	(4,594)				(68,086)	(68,086)	26,600	(b) 0310	1,000
USZ2 Comdty	7	884,844	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.6797	126.4063	(4,594)	(4,594)				(64,914)	(64,914)	26,600	(b) 0310	1,000
USZ2 Comdty	7	884,844	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.7734	126.4063	(4,594)	(4,594)				(65,570)	(65,570)	26,600	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.8438	126.4063	(5,250)	(5,250)				(75,500)	(75,500)	30,400	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.8906	126.4063	(656)	(656)				(9,484)	(9,484)	3,800	(b) 0310	1,000
USZ2 Comdty	18	2,275,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.8984	126.4063	(11,813)	(11,813)				(170,859)	(170,859)	68,400	(b) 0310	1,000
USZ2 Comdty	25	3,160,156	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.9063	126.4063	(16,406)	(16,406)				(237,500)	(237,500)	95,000	(b) 0310	1,000
USZ2 Comdty	5	632,031	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.9375	126.4063	(3,281)	(3,281)				(47,656)	(47,656)	19,000	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.9531	126.4063	(656)	(656)				(9,547)	(9,547)	3,800	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	135.9922	126.4063	(1,313)	(1,313)				(19,172)	(19,172)	7,600	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.1250	126.4063	(8,531)	(8,531)				(126,344)	(126,344)	49,400	(b) 0310	1,000
USZ2 Comdty	9	1,137,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.1484	126.4063	(5,906)	(5,906)				(87,680)	(87,680)	34,200	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.1563	126.4063	(10,500)	(10,500)				(156,000)	(156,000)	60,800	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.4063	126.4063	(8,531)	(8,531)				(130,000)	(130,000)	49,400	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.5313	126.4063	(10,500)	(10,500)				(162,000)	(162,000)	60,800	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.5625	126.4063	(7,875)	(7,875)				(121,875)	(121,875)	45,600	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.5938	126.4063	(7,875)	(7,875)				(122,250)	(122,250)	45,600	(b) 0310	1,000
USZ2 Comdty	24	3,033,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.6250	126.4063	(15,750)	(15,750)				(245,250)	(245,250)	91,200	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.6563	126.4063	(10,500)	(10,500)				(164,000)	(164,000)	60,800	(b) 0310	1,000
USZ2 Comdty	26	3,286,563	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.6875	126.4063	(17,063)	(17,063)				(267,313)	(267,313)	98,800	(b) 0310	1,000
USZ2 Comdty	15	1,896,094	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.7578	126.4063	(9,844)	(9,844)				(155,273)	(155,273)	57,000	(b) 0310	1,000
USZ2 Comdty	9	1,137,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.8828	126.4063	(5,906)	(5,906)				(94,289)	(94,289)	34,200	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.9141	126.4063	(10,500)	(10,500)				(168,125)	(168,125)	60,800	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.9453	126.4063	(656)	(656)				(10,539)	(10,539)	3,800	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	136.9766	126.4063	(10,500)	(10,500)				(169,125)	(169,125)	60,800	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.0000	126.4063	(656)	(656)				(10,594)	(10,594)	3,800	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.0078	126.4063	(7,875)	(7,875)				(127,219)	(127,219)	45,600	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.0313	126.4063	(656)	(656)				(10,625)	(10,625)	3,800	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point
USZ2 Comdty	18	2,275,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.0391	126.4063	(11,813)	(11,813)				(191,391)	(191,391)	68,400	(b) 0310	1,000
USZ2 Comdty	4	505,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.0703	126.4063	(2,625)	(2,625)				(42,656)	(42,656)	15,200	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.0938	126.4063	(8,531)	(8,531)				(138,938)	(138,938)	49,400	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.1016	126.4063	(5,250)	(5,250)				(85,562)	(85,562)	30,400	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.1250	126.4063	(7,875)	(7,875)				(128,625)	(128,625)	45,600	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.1328	126.4063	(7,875)	(7,875)				(128,719)	(128,719)	45,600	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.1563	126.4063	(5,250)	(5,250)				(86,000)	(86,000)	30,400	(b) 0310	1,000
USZ2 Comdty	7	884,844	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.1641	126.4063	(4,594)	(4,594)				(75,305)	(75,305)	26,600	(b) 0310	1,000
USZ2 Comdty	15	1,896,094	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.1953	126.4063	(9,844)	(9,844)				(161,836)	(161,836)	57,000	(b) 0310	1,000
USZ2 Comdty	17	2,148,906	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.2188	126.4063	(11,156)	(11,156)				(183,813)	(183,813)	64,600	(b) 0310	1,000
USZ2 Comdty	22	2,780,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.2266	126.4063	(14,438)	(14,438)				(238,047)	(238,047)	83,600	(b) 0310	1,000
USZ2 Comdty	15	1,896,094	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/25/2022	137.2891	126.4063	(9,844)	(9,844)				(163,242)	(163,242)	57,000	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.5078	126.4063	(10,500)	(10,500)				(161,625)	(161,625)	60,800	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.7188	126.4063	(656)	(656)				(10,313)	(10,313)	3,800	(b) 0310	1,000
USZ2 Comdty	11	1,390,469	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.7578	126.4063	(7,219)	(7,219)				(113,867)	(113,867)	41,800	(b) 0310	1,000
USZ2 Comdty	9	1,137,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.7891	126.4063	(5,906)	(5,906)				(93,445)	(93,445)	34,200	(b) 0310	1,000
USZ2 Comdty	9	1,137,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.9063	126.4063	(5,906)	(5,906)				(94,500)	(94,500)	34,200	(b) 0310	1,000
USZ2 Comdty	15	1,896,094	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.9141	126.4063	(9,844)	(9,844)				(157,617)	(157,617)	57,000	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.9688	126.4063	(8,531)	(8,531)				(137,313)	(137,313)	49,400	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	136.9844	126.4063	(7,875)	(7,875)				(126,938)	(126,938)	45,600	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.0078	126.4063	(7,875)	(7,875)				(127,219)	(127,219)	45,600	(b) 0310	1,000
USZ2 Comdty	22	2,780,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.0234	126.4063	(14,438)	(14,438)				(233,578)	(233,578)	83,600	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.0469	126.4063	(10,500)	(10,500)				(170,250)	(170,250)	60,800	(b) 0310	1,000
USZ2 Comdty	20	2,528,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.0547	126.4063	(13,125)	(13,125)				(212,969)	(212,969)	76,000	(b) 0310	1,000
USZ2 Comdty	5	632,031	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.0859	126.4063	(3,281)	(3,281)				(53,398)	(53,398)	19,000	(b) 0310	1,000
USZ2 Comdty	5	632,031	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1172	126.4063	(3,281)	(3,281)				(53,555)	(53,555)	19,000	(b) 0310	1,000
USZ2 Comdty	21	2,654,531	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1250	126.4063	(13,781)	(13,781)				(225,094)	(225,094)	79,800	(b) 0310	1,000
USZ2 Comdty	16	2,022,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1406	126.4063	(10,500)	(10,500)				(171,750)	(171,750)	60,800	(b) 0310	1,000
USZ2 Comdty	4	505,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1484	126.4063	(2,625)	(2,625)				(42,969)	(42,969)	15,200	(b) 0310	1,000
USZ2 Comdty	6	758,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1563	126.4063	(3,938)	(3,938)				(64,500)	(64,500)	22,800	(b) 0310	1,000
USZ2 Comdty	27	3,412,969	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1641	126.4063	(17,719)	(17,719)				(290,461)	(290,461)	102,600	(b) 0310	1,000
USZ2 Comdty	56	7,078,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1797	126.4063	(36,750)	(36,750)				(603,313)	(603,313)	212,800	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1875	126.4063	(7,875)	(7,875)				(129,375)	(129,375)	45,600	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
USZ2 Comdty	14	1,769,688	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.1953	126.4063	(9,188)	(9,188)				(151,047)	(151,047)	53,200	(b) 0310	1,000
USZ2 Comdty	62	7,837,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.2109	126.4063	(40,688)	(40,688)				(669,891)	(669,891)	235,600	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.2188	126.4063	(8,531)	(8,531)				(140,563)	(140,563)	49,400	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.2422	126.4063	(5,250)	(5,250)				(86,688)	(86,688)	30,400	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.2500	126.4063	(656)	(656)				(10,844)	(10,844)	3,800	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.2813	126.4063	(1,969)	(1,969)				(32,625)	(32,625)	11,400	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.2891	126.4063	(1,313)	(1,313)				(21,766)	(21,766)	7,600	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.3125	126.4063	(656)	(656)				(10,906)	(10,906)	3,800	(b) 0310	1,000
USZ2 Comdty	4	505,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.3203	126.4063	(2,625)	(2,625)				(43,656)	(43,656)	15,200	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.3438	126.4063	(7,875)	(7,875)				(131,250)	(131,250)	45,600	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.3828	126.4063	(7,875)	(7,875)				(131,719)	(131,719)	45,600	(b) 0310	1,000
USZ2 Comdty	1	126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.4063	126.4063	(656)	(656)				(11,000)	(11,000)	3,800	(b) 0310	1,000
USZ2 Comdty	12	1,516,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/26/2022	137.6016	126.4063	(7,875)	(7,875)				(134,344)	(134,344)	45,600	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.7344	126.4063	(1,969)	(1,969)				(27,984)	(27,984)	11,400	(b) 0310	1,000
USZ2 Comdty	10	1,264,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.8359	126.4063	(6,563)	(6,563)				(94,297)	(94,297)	38,000	(b) 0310	1,000
USZ2 Comdty	14	1,769,688	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.8438	126.4063	(9,188)	(9,188)				(132,125)	(132,125)	53,200	(b) 0310	1,000
USZ2 Comdty	44	5,561,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.8750	126.4063	(28,875)	(28,875)				(416,625)	(416,625)	167,200	(b) 0310	1,000
USZ2 Comdty	26	3,286,563	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.9063	126.4063	(17,063)	(17,063)				(247,000)	(247,000)	98,800	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.9297	126.4063	(1,313)	(1,313)				(19,047)	(19,047)	7,600	(b) 0310	1,000
USZ2 Comdty	53	6,699,531	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.9375	126.4063	(34,781)	(34,781)				(505,156)	(505,156)	201,400	(b) 0310	1,000
USZ2 Comdty	82	10,365,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.9688	126.4063	(53,813)	(53,813)				(784,125)	(784,125)	311,600	(b) 0310	1,000
USZ2 Comdty	14	1,769,688	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	135.9922	126.4063	(9,188)	(9,188)				(134,203)	(134,203)	53,200	(b) 0310	1,000
USZ2 Comdty	30	3,792,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.0000	126.4063	(19,688)	(19,688)				(287,813)	(287,813)	114,000	(b) 0310	1,000
USZ2 Comdty	5	632,031	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.0234	126.4063	(3,281)	(3,281)				(48,086)	(48,086)	19,000	(b) 0310	1,000
USZ2 Comdty	61	7,710,781	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.0313	126.4063	(40,031)	(40,031)				(587,125)	(587,125)	231,800	(b) 0310	1,000
USZ2 Comdty	18	2,275,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.0625	126.4063	(11,813)	(11,813)				(173,813)	(173,813)	68,400	(b) 0310	1,000
USZ2 Comdty	8	1,011,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.0938	126.4063	(5,250)	(5,250)				(77,500)	(77,500)	30,400	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.1094	126.4063	(8,531)	(8,531)				(126,141)	(126,141)	49,400	(b) 0310	1,000
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.1172	126.4063	(8,531)	(8,531)				(126,242)	(126,242)	49,400	(b) 0310	1,000
USZ2 Comdty	14	1,769,688	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.1250	126.4063	(9,188)	(9,188)				(136,063)	(136,063)	53,200	(b) 0310	1,000
USZ2 Comdty	6	758,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.1719	126.4063	(3,938)	(3,938)				(58,594)	(58,594)	22,800	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.1953	126.4063	(1,313)	(1,313)				(19,578)	(19,578)	7,600	(b) 0310	1,000
USZ2 Comdty	11	1,390,469	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	08/29/2022	136.2188	126.4063	(7,219)	(7,219)				(107,938)	(107,938)	41,800	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point
USZ2 Comdty	13	1,643,281	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	136.2344	126.4063	(8,531)	(8,531)				(127,766)	(127,766)	49,400	(b) 0310	1,000
USZ2 Comdty	4	505,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	136.3438	126.4063	(2,625)	(2,625)				(39,750)	(39,750)	15,200	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	136.3750	126.4063	(1,969)	(1,969)				(29,906)	(29,906)	11,400	(b) 0310	1,000
USZ2 Comdty	3	379,219	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	136.4688	126.4063	(1,969)	(1,969)				(30,188)	(30,188)	11,400	(b) 0310	1,000
USZ2 Comdty	2	252,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	136.5000	126.4063	(1,313)	(1,313)				(20,188)	(20,188)	7,600	(b) 0310	1,000
USZ2 Comdty	716	90,506,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/27/2022	124.7500	126.4063	(469,875)	(469,875)				1,185,875	1,185,875	2,720,800	(b) 0310	1,000
USZ2 Comdty	708	89,495,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/28/2022	126.4375	126.4063	(464,625)	(464,625)				(22,125)	(22,125)	2,690,400	(b) 0310	1,000
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.4500	11,035.5000	(3,855)	(3,855)				(27,239)	(27,239)	15,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.5000	11,035.5000	(3,855)	(3,855)				(27,240)	(27,240)	15,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.5500	11,035.5000	(3,855)	(3,855)				(27,241)	(27,241)	15,000	(b) 0110	20
NQZ2 Index	4	882,840	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.6500	11,035.5000	(15,420)	(15,420)				(108,972)	(108,972)	60,000	(b) 0110	20
NQZ2 Index	4	882,840	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.7000	11,035.5000	(15,420)	(15,420)				(108,976)	(108,976)	60,000	(b) 0110	20
NQZ2 Index	6	1,324,260	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.7500	11,035.5000	(23,130)	(23,130)				(163,470)	(163,470)	90,000	(b) 0110	20
NQZ2 Index	13	2,869,230	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.8000	11,035.5000	(50,115)	(50,115)				(354,198)	(354,198)	195,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,397.9500	11,035.5000	(11,565)	(11,565)				(81,747)	(81,747)	45,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.0500	11,035.5000	(7,710)	(7,710)				(54,502)	(54,502)	30,000	(b) 0110	20
NQZ2 Index	4	882,840	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.1500	11,035.5000	(15,420)	(15,420)				(109,012)	(109,012)	60,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.2000	11,035.5000	(3,855)	(3,855)				(27,254)	(27,254)	15,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.3000	11,035.5000	(7,710)	(7,710)				(54,512)	(54,512)	30,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.3500	11,035.5000	(11,565)	(11,565)				(81,771)	(81,771)	45,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.6000	11,035.5000	(7,710)	(7,710)				(54,524)	(54,524)	30,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.7000	11,035.5000	(11,565)	(11,565)				(81,792)	(81,792)	45,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.7500	11,035.5000	(19,275)	(19,275)				(136,325)	(136,325)	75,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.8000	11,035.5000	(11,565)	(11,565)				(81,798)	(81,798)	45,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.8500	11,035.5000	(3,855)	(3,855)				(27,267)	(27,267)	15,000	(b) 0110	20
NQZ2 Index	4	882,840	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.9000	11,035.5000	(15,420)	(15,420)				(109,072)	(109,072)	60,000	(b) 0110	20
NQZ2 Index	6	1,324,260	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,398.9500	11,035.5000	(23,130)	(23,130)				(163,614)	(163,614)	90,000	(b) 0110	20
NQZ2 Index	21	4,634,910	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.0000	11,035.5000	(80,955)	(80,955)				(572,670)	(572,670)	315,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.0500	11,035.5000	(19,275)	(19,275)				(136,355)	(136,355)	75,000	(b) 0110	20
NQZ2 Index	7	1,544,970	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.1000	11,035.5000	(26,985)	(26,985)				(190,904)	(190,904)	105,000	(b) 0110	20
NQZ2 Index	20	4,414,200	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.1500	11,035.5000	(77,100)	(77,100)				(545,460)	(545,460)	300,000	(b) 0110	20
NQZ2 Index	8	1,765,680	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.2000	11,035.5000	(30,840)	(30,840)				(218,192)	(218,192)	120,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.2500	11,035.5000	(11,565)	(11,565)				(81,825)	(81,825)	45,000	(b) 0110	20

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.3000	11,035.5000	(3,855)	(3,855)				(27,276)	(27,276)	15,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.3500	11,035.5000	(11,565)	(11,565)				(81,831)	(81,831)	45,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	12,399.4000	11,035.5000	(7,710)	(7,710)				(54,556)	(54,556)	30,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.3500	11,035.5000	(7,710)	(7,710)				(65,434)	(65,434)	30,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.4000	11,035.5000	(3,855)	(3,855)				(32,718)	(32,718)	15,000	(b) 0110	20
NQZ2 Index	7	1,544,970	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.4500	11,035.5000	(26,985)	(26,985)				(229,033)	(229,033)	105,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.5000	11,035.5000	(3,855)	(3,855)				(32,720)	(32,720)	15,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.6500	11,035.5000	(3,855)	(3,855)				(32,723)	(32,723)	15,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.8000	11,035.5000	(11,565)	(11,565)				(98,178)	(98,178)	45,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.8500	11,035.5000	(11,565)	(11,565)				(98,181)	(98,181)	45,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,671.9000	11,035.5000	(11,565)	(11,565)				(98,184)	(98,184)	45,000	(b) 0110	20
NQZ2 Index	4	882,840	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.1000	11,035.5000	(15,420)	(15,420)				(130,928)	(130,928)	60,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.2500	11,035.5000	(3,855)	(3,855)				(32,735)	(32,735)	15,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.3500	11,035.5000	(7,710)	(7,710)				(65,474)	(65,474)	30,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.4000	11,035.5000	(3,855)	(3,855)				(32,738)	(32,738)	15,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.4500	11,035.5000	(7,710)	(7,710)				(65,478)	(65,478)	30,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.5000	11,035.5000	(19,275)	(19,275)				(163,700)	(163,700)	75,000	(b) 0110	20
NQZ2 Index	4	882,840	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.5500	11,035.5000	(15,420)	(15,420)				(130,964)	(130,964)	60,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.6000	11,035.5000	(19,275)	(19,275)				(163,710)	(163,710)	75,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.6500	11,035.5000	(3,855)	(3,855)				(32,743)	(32,743)	15,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.8000	11,035.5000	(3,855)	(3,855)				(32,746)	(32,746)	15,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.8500	11,035.5000	(11,565)	(11,565)				(98,241)	(98,241)	45,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,672.9000	11,035.5000	(11,565)	(11,565)				(98,244)	(98,244)	45,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.0000	11,035.5000	(11,565)	(11,565)				(98,250)	(98,250)	45,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.0500	11,035.5000	(3,855)	(3,855)				(32,751)	(32,751)	15,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.1000	11,035.5000	(7,710)	(7,710)				(65,504)	(65,504)	30,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.1500	11,035.5000	(3,855)	(3,855)				(32,753)	(32,753)	15,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.2500	11,035.5000	(3,855)	(3,855)				(32,755)	(32,755)	15,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.4000	11,035.5000	(3,855)	(3,855)				(32,758)	(32,758)	15,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.5500	11,035.5000	(11,565)	(11,565)				(98,283)	(98,283)	45,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.9000	11,035.5000	(11,565)	(11,565)				(98,304)	(98,304)	45,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,673.9500	11,035.5000	(11,565)	(11,565)				(98,307)	(98,307)	45,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,674.1500	11,035.5000	(19,275)	(19,275)				(163,865)	(163,865)	75,000	(b) 0110	20

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,674.8500	11,035.5000	(3,855)	(3,855)				(32,787)	(32,787)	15,000	(b) 0110	20
NQZ2 Index	10	2,207,100	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,674.9000	11,035.5000	(38,550)	(38,550)				(327,880)	(327,880)	150,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,674.9500	11,035.5000	(3,855)	(3,855)				(32,789)	(32,789)	15,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.0000	11,035.5000	(19,275)	(19,275)				(163,950)	(163,950)	75,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.0500	11,035.5000	(19,275)	(19,275)				(163,955)	(163,955)	75,000	(b) 0110	20
NQZ2 Index	5	1,103,550	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.1000	11,035.5000	(19,275)	(19,275)				(163,960)	(163,960)	75,000	(b) 0110	20
NQZ2 Index	6	1,324,260	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.1500	11,035.5000	(23,130)	(23,130)				(196,758)	(196,758)	90,000	(b) 0110	20
NQZ2 Index	6	1,324,260	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.2000	11,035.5000	(23,130)	(23,130)				(196,764)	(196,764)	90,000	(b) 0110	20
NQZ2 Index	8	1,765,680	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.2500	11,035.5000	(30,840)	(30,840)				(262,360)	(262,360)	120,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.3500	11,035.5000	(7,710)	(7,710)				(65,594)	(65,594)	30,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.4000	11,035.5000	(7,710)	(7,710)				(65,596)	(65,596)	30,000	(b) 0110	20
NQZ2 Index	4	882,840	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.4500	11,035.5000	(15,420)	(15,420)				(131,196)	(131,196)	60,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.5500	11,035.5000	(3,855)	(3,855)				(32,801)	(32,801)	15,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.6000	11,035.5000	(3,855)	(3,855)				(32,802)	(32,802)	15,000	(b) 0110	20
NQZ2 Index	2	441,420	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.7000	11,035.5000	(7,710)	(7,710)				(65,608)	(65,608)	30,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.7500	11,035.5000	(3,855)	(3,855)				(32,805)	(32,805)	15,000	(b) 0110	20
NQZ2 Index	3	662,130	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.8500	11,035.5000	(11,565)	(11,565)				(98,421)	(98,421)	45,000	(b) 0110	20
NQZ2 Index	1	220,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,676.0500	11,035.5000	(3,855)	(3,855)				(32,811)	(32,811)	15,000	(b) 0110	20
1539999999 - Long Futures - Hedging Other												(10,283,108)	(10,283,108)				(74,661,500)	(74,661,500)	45,351,000	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures												(10,283,108)	(10,283,108)				(74,661,500)	(74,661,500)	45,351,000	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
WNZ2 Comdty	75	10,275,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/26/2022	150.1406	137.0000	121,875	121,875				985,547	985,547	487,500	(b) 0311	1,000
USZ2 Comdty	140	17,696,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	137.1406	126.4063	91,875	91,875				1,502,813	1,502,813	532,000	(b) 0311	1,000
TYZ2 Comdty	200	22,412,500	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/20/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	08/29/2022	117.6406	112.0625	78,126	78,126				1,115,626	1,115,626	400,000	(b) 0311	1,000
NQZ2 Index	22	4,855,620	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	12,675.4500	11,035.5000	84,810	84,810				721,578	721,578	330,000	(b) 0111	20
MFSZ2 Index	10	830,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,842.4000	1,660.6000	3,700	3,700				90,900	90,900	31,471	(b) 0111	50
MFSZ2 Index	7	581,210	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,844.2000	1,660.6000	2,590	2,590				64,260	64,260	22,030	(b) 0111	50
MFSZ2 Index	15	1,245,450	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,844.4000	1,660.6000	5,550	5,550				137,850	137,850	47,206	(b) 0111	50
MFSZ2 Index	14	1,162,420	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,844.8000	1,660.6000	5,180	5,180				128,940	128,940	44,059	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,844.9000	1,660.6000	1,850	1,850				46,075	46,075	15,735	(b) 0111	50
MFSZ2 Index	6	498,180	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,845.0000	1,660.6000	2,220	2,220				55,320	55,320	18,883	(b) 0111	50

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,845.2000	1,660.6000	740	740				18,460	18,460	6,294	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,845.4000	1,660.6000	370	370				9,240	9,240	3,147	(b) 0111	50
MFSZ2 Index	8	664,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,845.9000	1,660.6000	2,960	2,960				74,120	74,120	25,177	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,846.0000	1,660.6000	1,110	1,110				27,810	27,810	9,441	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,846.1000	1,660.6000	740	740				18,550	18,550	6,294	(b) 0111	50
MFSZ2 Index	18	1,494,540	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,846.6000	1,660.6000	6,660	6,660				167,400	167,400	56,648	(b) 0111	50
MFSZ2 Index	23	1,909,690	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,846.8000	1,660.6000	8,510	8,510				214,130	214,130	72,383	(b) 0111	50
MFSZ2 Index	11	913,330	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,847.0000	1,660.6000	4,070	4,070				102,520	102,520	34,618	(b) 0111	50
MFSZ2 Index	11	913,330	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,847.1000	1,660.6000	4,070	4,070				102,575	102,575	34,618	(b) 0111	50
MFSZ2 Index	8	664,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,847.2000	1,660.6000	2,960	2,960				74,640	74,640	25,177	(b) 0111	50
MFSZ2 Index	9	747,270	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,847.5000	1,660.6000	3,330	3,330				84,105	84,105	28,324	(b) 0111	50
MFSZ2 Index	42	3,487,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,847.6000	1,660.6000	15,540	15,540				392,700	392,700	132,178	(b) 0111	50
MFSZ2 Index	40	3,321,200	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,847.9000	1,660.6000	14,800	14,800				374,600	374,600	125,884	(b) 0111	50
MFSZ2 Index	57	4,732,710	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.0000	1,660.6000	21,090	21,090				534,090	534,090	179,384	(b) 0111	50
MFSZ2 Index	10	830,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.1000	1,660.6000	3,700	3,700				93,750	93,750	31,471	(b) 0111	50
MFSZ2 Index	16	1,328,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.2000	1,660.6000	5,920	5,920				150,080	150,080	50,353	(b) 0111	50
MFSZ2 Index	12	996,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.3000	1,660.6000	4,440	4,440				112,620	112,620	37,765	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.4000	1,660.6000	740	740				18,780	18,780	6,294	(b) 0111	50
MFSZ2 Index	8	664,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.5000	1,660.6000	2,960	2,960				75,160	75,160	25,177	(b) 0111	50
MFSZ2 Index	13	1,079,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.6000	1,660.6000	4,810	4,810				122,200	122,200	40,912	(b) 0111	50
MFSZ2 Index	18	1,494,540	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.7000	1,660.6000	6,660	6,660				169,290	169,290	56,648	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,848.9000	1,660.6000	1,850	1,850				47,075	47,075	15,736	(b) 0111	50
MFSZ2 Index	16	1,328,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.0000	1,660.6000	5,920	5,920				150,720	150,720	50,353	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.1000	1,660.6000	1,110	1,110				28,275	28,275	9,441	(b) 0111	50
MFSZ2 Index	8	664,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.2000	1,660.6000	2,960	2,960				75,440	75,440	25,177	(b) 0111	50
MFSZ2 Index	67	5,563,010	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.3000	1,660.6000	24,790	24,790				632,145	632,145	210,855	(b) 0111	50
MFSZ2 Index	52	4,317,560	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.4000	1,660.6000	19,240	19,240				490,880	490,880	163,649	(b) 0111	50
MFSZ2 Index	13	1,079,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.5000	1,660.6000	4,810	4,810				122,785	122,785	40,912	(b) 0111	50
MFSZ2 Index	33	2,739,990	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.6000	1,660.6000	12,210	12,210				311,850	311,850	103,854	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.7000	1,660.6000	370	370				9,455	9,455	3,147	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.8000	1,660.6000	1,850	1,850				47,300	47,300	15,735	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,849.9000	1,660.6000	1,110	1,110				28,395	28,395	9,441	(b) 0111	50
MFSZ2 Index	4	332,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	1,850.0000	1,660.6000	1,480	1,480				37,880	37,880	12,588	(b) 0111	50

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,850.1000	1,660.6000	370	370				9,475	9,475	3,147	(b) 0111	50
MFSZ2 Index	34	2,823,020	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,850.3000	1,660.6000	12,580	12,580				322,490	322,490	107,001	(b) 0111	50
MFSZ2 Index	8	664,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,850.4000	1,660.6000	2,960	2,960				75,920	75,920	25,177	(b) 0111	50
MFSZ2 Index	34	2,823,020	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,850.6000	1,660.6000	12,580	12,580				323,000	323,000	107,001	(b) 0111	50
MFSZ2 Index	45	3,736,350	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,850.8000	1,660.6000	16,650	16,650				427,950	427,950	141,619	(b) 0111	50
MFSZ2 Index	24	1,992,720	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,851.0000	1,660.6000	8,880	8,880				228,480	228,480	75,530	(b) 0111	50
MFSZ2 Index	9	747,270	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,851.1000	1,660.6000	3,330	3,330				85,725	85,725	28,324	(b) 0111	50
MFSZ2 Index	37	3,072,110	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,851.5000	1,660.6000	13,690	13,690				353,165	353,165	116,442	(b) 0111	50
MFSZ2 Index	11	913,330	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,851.7000	1,660.6000	4,070	4,070				105,105	105,105	34,618	(b) 0111	50
MFSZ2 Index	36	2,989,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,851.9000	1,660.6000	13,320	13,320				344,340	344,340	113,295	(b) 0111	50
MFSZ2 Index	47	3,902,410	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,852.1000	1,660.6000	17,390	17,390				450,025	450,025	147,913	(b) 0111	50
MFSZ2 Index	69	5,729,070	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,852.4000	1,660.6000	25,530	25,530				661,710	661,710	217,149	(b) 0111	50
MFSZ2 Index	23	1,909,690	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,852.5000	1,660.6000	8,510	8,510				220,685	220,685	72,383	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,852.8000	1,660.6000	370	370				9,610	9,610	3,147	(b) 0111	50
MFSZ2 Index	30	2,490,900	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,852.9000	1,660.6000	11,100	11,100				288,450	288,450	94,413	(b) 0111	50
MFSZ2 Index	12	996,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,853.0000	1,660.6000	4,440	4,440				115,440	115,440	37,765	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,853.2000	1,660.6000	370	370				9,630	9,630	3,147	(b) 0111	50
MFSZ2 Index	10	830,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,853.7000	1,660.6000	3,700	3,700				96,550	96,550	31,471	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,854.5000	1,660.6000	1,110	1,110				29,085	29,085	9,441	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,854.6000	1,660.6000	740	740				19,400	19,400	6,294	(b) 0111	50
MFSZ2 Index	4	332,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,854.7000	1,660.6000	1,480	1,480				38,820	38,820	12,588	(b) 0111	50
MFSZ2 Index	17	1,411,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,854.9000	1,660.6000	6,290	6,290				165,155	165,155	53,501	(b) 0111	50
MFSZ2 Index	9	747,270	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,855.1000	1,660.6000	3,330	3,330				87,525	87,525	28,324	(b) 0111	50
MFSZ2 Index	34	2,823,020	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,855.5000	1,660.6000	12,580	12,580				331,330	331,330	107,001	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,855.6000	1,660.6000	740	740				19,500	19,500	6,294	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,855.7000	1,660.6000	740	740				19,510	19,510	6,294	(b) 0111	50
MFSZ2 Index	4	332,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,855.8000	1,660.6000	1,480	1,480				39,040	39,040	12,588	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,855.9000	1,660.6000	1,110	1,110				29,295	29,295	9,441	(b) 0111	50
MFSZ2 Index	7	581,210	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,856.2000	1,660.6000	2,590	2,590				68,460	68,460	22,030	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	1,856.3000	1,660.6000	740	740				19,570	19,570	6,294	(b) 0111	50
MFSZ2 Index	8	664,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,876.1000	1,660.6000	2,960	2,960				86,200	86,200	25,177	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,877.4000	1,660.6000	1,850	1,850				54,200	54,200	15,736	(b) 0111	50
MFSZ2 Index	13	1,079,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,877.6000	1,660.6000	4,810	4,810				141,050	141,050	40,912	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
MFSZ2 Index	20	1,660,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,877.9000	1,660.6000	7,400	7,400				217,300	217,300	62,942	(b) 0111	50
MFSZ2 Index	41	3,404,230	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,878.3000	1,660.6000	15,170	15,170				446,285	446,285	129,031	(b) 0111	50
MFSZ2 Index	6	498,180	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,878.5000	1,660.6000	2,220	2,220				65,370	65,370	18,883	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,880.0000	1,660.6000	370	370				10,970	10,970	3,147	(b) 0111	50
MFSZ2 Index	12	996,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,880.7000	1,660.6000	4,440	4,440				132,060	132,060	37,765	(b) 0111	50
MFSZ2 Index	23	1,909,690	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,880.8000	1,660.6000	8,510	8,510				253,230	253,230	72,383	(b) 0111	50
MFSZ2 Index	20	1,660,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,880.9000	1,660.6000	7,400	7,400				220,300	220,300	62,942	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.0000	1,660.6000	1,850	1,850				55,100	55,100	15,736	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.1000	1,660.6000	370	370				11,025	11,025	3,147	(b) 0111	50
MFSZ2 Index	12	996,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.2000	1,660.6000	4,440	4,440				132,360	132,360	37,765	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.3000	1,660.6000	370	370				11,035	11,035	3,147	(b) 0111	50
MFSZ2 Index	49	4,068,470	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.4000	1,660.6000	18,130	18,130				540,960	540,960	154,207	(b) 0111	50
MFSZ2 Index	16	1,328,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.5000	1,660.6000	5,920	5,920				176,720	176,720	50,353	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.6000	1,660.6000	1,110	1,110				33,150	33,150	9,441	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.7000	1,660.6000	1,110	1,110				33,165	33,165	9,441	(b) 0111	50
MFSZ2 Index	19	1,577,570	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,881.9000	1,660.6000	7,030	7,030				210,235	210,235	59,795	(b) 0111	50
MFSZ2 Index	6	498,180	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,882.0000	1,660.6000	2,220	2,220				66,420	66,420	18,883	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,882.2000	1,660.6000	370	370				11,080	11,080	3,147	(b) 0111	50
MFSZ2 Index	17	1,411,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,882.3000	1,660.6000	6,290	6,290				188,445	188,445	53,501	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,882.5000	1,660.6000	370	370				11,095	11,095	3,147	(b) 0111	50
MFSZ2 Index	31	2,573,930	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,882.6000	1,660.6000	11,470	11,470				344,100	344,100	97,560	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,882.7000	1,660.6000	740	740				22,210	22,210	6,294	(b) 0111	50
MFSZ2 Index	13	1,079,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,883.0000	1,660.6000	4,810	4,810				144,560	144,560	40,912	(b) 0111	50
MFSZ2 Index	30	2,490,900	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,883.1000	1,660.6000	11,100	11,100				333,750	333,750	94,413	(b) 0111	50
MFSZ2 Index	69	5,729,070	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,883.2000	1,660.6000	25,530	25,530				767,970	767,970	217,149	(b) 0111	50
MFSZ2 Index	24	1,992,720	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,883.3000	1,660.6000	8,880	8,880				267,240	267,240	75,530	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,883.5000	1,660.6000	740	740				22,290	22,290	6,294	(b) 0111	50
MFSZ2 Index	21	1,743,630	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,883.8000	1,660.6000	7,770	7,770				234,360	234,360	66,089	(b) 0111	50
MFSZ2 Index	25	2,075,750	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,883.9000	1,660.6000	9,250	9,250				279,125	279,125	78,677	(b) 0111	50
MFSZ2 Index	15	1,245,450	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,884.0000	1,660.6000	5,550	5,550				167,550	167,550	47,206	(b) 0111	50
MFSZ2 Index	7	581,210	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,884.1000	1,660.6000	2,590	2,590				78,225	78,225	22,030	(b) 0111	50
MFSZ2 Index	23	1,909,690	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,884.5000	1,660.6000	8,510	8,510				257,485	257,485	72,383	(b) 0111	50
MFSZ2 Index	20	1,660,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,884.6000	1,660.6000	7,400	7,400				224,000	224,000	62,942	(b) 0111	50

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
MFSZ2 Index	35	2,906,050	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,884.9000	1,660.6000	12,950	12,950				392,525	392,525	110,148	(b) 0111	50
MFSZ2 Index	24	1,992,720	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,885.0000	1,660.6000	8,880	8,880				269,280	269,280	75,530	(b) 0111	50
MFSZ2 Index	15	1,245,450	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,885.2000	1,660.6000	5,550	5,550				168,450	168,450	47,206	(b) 0111	50
MFSZ2 Index	12	996,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,885.3000	1,660.6000	4,440	4,440				134,820	134,820	37,765	(b) 0111	50
MFSZ2 Index	37	3,072,110	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,885.5000	1,660.6000	13,690	13,690				416,065	416,065	116,442	(b) 0111	50
MFSZ2 Index	25	2,075,750	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,885.7000	1,660.6000	9,250	9,250				281,375	281,375	78,677	(b) 0111	50
MFSZ2 Index	19	1,577,570	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,885.8000	1,660.6000	7,030	7,030				213,940	213,940	59,795	(b) 0111	50
MFSZ2 Index	19	1,577,570	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,885.9000	1,660.6000	7,030	7,030				214,035	214,035	59,795	(b) 0111	50
MFSZ2 Index	28	2,324,840	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,886.0000	1,660.6000	10,360	10,360				315,560	315,560	88,119	(b) 0111	50
MFSZ2 Index	108	8,967,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,886.4000	1,660.6000	39,960	39,960				1,219,320	1,219,320	339,886	(b) 0111	50
MFSZ2 Index	117	9,714,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,886.5000	1,660.6000	43,290	43,290				1,321,515	1,321,515	368,209	(b) 0111	50
MFSZ2 Index	19	1,577,570	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,887.0000	1,660.6000	7,030	7,030				215,080	215,080	59,795	(b) 0111	50
MFSZ2 Index	7	581,210	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,887.1000	1,660.6000	2,590	2,590				79,275	79,275	22,030	(b) 0111	50
MFSZ2 Index	18	1,494,540	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,887.3000	1,660.6000	6,660	6,660				204,030	204,030	56,648	(b) 0111	50
MFSZ2 Index	32	2,656,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,887.4000	1,660.6000	11,840	11,840				362,880	362,880	100,707	(b) 0111	50
MFSZ2 Index	10	830,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,887.5000	1,660.6000	3,700	3,700				113,450	113,450	31,471	(b) 0111	50
MFSZ2 Index	12	996,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	1,888.2000	1,660.6000	4,440	4,440				136,560	136,560	37,765	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,679.0000	1,660.6000	370	370				920	920	3,147	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,679.1000	1,660.6000	740	740				1,850	1,850	6,294	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,679.3000	1,660.6000	370	370				935	935	3,147	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,679.5000	1,660.6000	370	370				945	945	3,147	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,682.0000	1,660.6000	370	370				1,070	1,070	3,147	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,682.4000	1,660.6000	370	370				1,090	1,090	3,147	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,682.9000	1,660.6000	740	740				2,230	2,230	6,294	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,683.4000	1,660.6000	370	370				1,140	1,140	3,147	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,683.6000	1,660.6000	370	370				1,150	1,150	3,147	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,684.6000	1,660.6000	740	740				2,400	2,400	6,294	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,684.8000	1,660.6000	1,110	1,110				3,630	3,630	9,441	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,684.9000	1,660.6000	370	370				1,215	1,215	3,147	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,685.0000	1,660.6000	740	740				2,440	2,440	6,294	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,685.1000	1,660.6000	370	370				1,225	1,225	3,147	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,685.2000	1,660.6000	1,110	1,110				3,690	3,690	9,441	(b) 0111	50
MFSZ2 Index	4	332,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/23/2022	1,685.3000	1,660.6000	1,480	1,480				4,940	4,940	12,588	(b) 0111	50

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/23/2022	1,685.4000	1,660.6000	1,110	1,110				3,720	3,720	9,441	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/23/2022	1,685.6000	1,660.6000	370	370				1,250	1,250	3,147	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/23/2022	1,685.7000	1,660.6000	370	370				1,255	1,255	3,147	(b) 0111	50
MFSZ2 Index	3	249,090	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/23/2022	1,686.2000	1,660.6000	1,110	1,110				3,840	3,840	9,441	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/23/2022	1,686.3000	1,660.6000	370	370				1,285	1,285	3,147	(b) 0111	50
MFSZ2 Index	1	83,030	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/23/2022	1,686.5000	1,660.6000	370	370				1,295	1,295	3,147	(b) 0111	50
MFSZ2 Index	16	1,328,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/26/2022	1,656.8000	1,660.6000	5,920	5,920				(3,040)	(3,040)	50,353	(b) 0111	50
MFSZ2 Index	10	830,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/26/2022	1,675.3000	1,660.6000	3,700	3,700				7,350	7,350	31,471	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/27/2022	1,646.3000	1,660.6000	1,850	1,850				(3,575)	(3,575)	15,735	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/27/2022	1,647.2000	1,660.6000	740	740				(1,340)	(1,340)	6,294	(b) 0111	50
MFSZ2 Index	20	1,660,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/28/2022	1,663.4000	1,660.6000	7,400	7,400				2,800	2,800	62,942	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/28/2022	1,687.0000	1,660.6000	740	740				2,640	2,640	6,294	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/29/2022	1,659.3000	1,660.6000	1,850	1,850				(325)	(325)	15,736	(b) 0111	50
MFSZ2 Index	2	166,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/29/2022	1,662.0000	1,660.6000	740	740				140	140	6,294	(b) 0111	50
MFSZ2 Index	5	415,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/29/2022	1,664.5000	1,660.6000	1,850	1,850				975	975	15,735	(b) 0111	50
MFSZ2 Index	4	332,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/30/2022	1,661.0000	1,660.6000	80	80				80	80	12,588	(b) 0111	50
MFSZ2 Index	7	581,210	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/30/2022	1,661.4000	1,660.6000	280	280				280	280	22,030	(b) 0111	50
MFSZ2 Index	300	24,909,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	1,883.2000	1,660.6000	111,000	111,000				3,339,000	3,339,000	944,126	(b) 0111	50
MFSZ2 Index	4	332,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	1,883.9000	1,660.6000	1,480	1,480				44,660	44,660	12,588	(b) 0111	50
MFSZ2 Index	8	664,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	1,884.0000	1,660.6000	2,960	2,960				89,360	89,360	25,177	(b) 0111	50
MFSZ2 Index	105	8,718,150	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	1,884.2000	1,660.6000	38,850	38,850				1,173,900	1,173,900	330,444	(b) 0111	50
MFSZ2 Index	89	7,389,670	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	1,884.3000	1,660.6000	32,930	32,930				995,465	995,465	280,091	(b) 0111	50
MFSZ2 Index	100	8,303,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/12/2022	1,886.5000	1,660.6000	37,000	37,000				1,129,500	1,129,500	314,709	(b) 0111	50
ESZ2 Index	2	360,150	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.6000	3,601.5000	5,275	5,275				42,110	42,110	20,000	(b) 0111	50
ESZ2 Index	42	7,563,150	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.6500	3,601.5000	110,775	110,775				884,415	884,415	420,000	(b) 0111	50
ESZ2 Index	30	5,402,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.7000	3,601.5000	79,125	79,125				631,800	631,800	300,000	(b) 0111	50
ESZ2 Index	26	4,681,950	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.7500	3,601.5000	68,575	68,575				547,625	547,625	260,000	(b) 0111	50
ESZ2 Index	28	5,042,100	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.8000	3,601.5000	73,850	73,850				589,820	589,820	280,000	(b) 0111	50
ESZ2 Index	137	24,670,275	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.8500	3,601.5000	361,337	361,338				2,886,248	2,886,248	1,370,000	(b) 0111	50
ESZ2 Index	62	11,164,650	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.9000	3,601.5000	163,525	163,525				1,306,340	1,306,340	620,000	(b) 0111	50
ESZ2 Index	17	3,061,275	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,022.9500	3,601.5000	44,838	44,838				358,233	358,233	170,000	(b) 0111	50
ESZ2 Index	63	11,344,725	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,023.0000	3,601.5000	166,162	166,163				1,327,725	1,327,725	630,000	(b) 0111	50
ESZ2 Index	281	50,601,075	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	09/09/2022	4,023.0500	3,601.5000	741,137	741,138				5,922,778	5,922,778	2,810,000	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point
ESZ2 Index	263	47,359,725	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.1000	3,601.5000	693,662	693,663				5,544,040	5,544,040	2,630,000	(b) 0111	50
ESZ2 Index	221	39,796,575	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.1500	3,601.5000	582,887	582,888				4,659,233	4,659,233	2,210,000	(b) 0111	50
ESZ2 Index	84	15,126,300	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.2000	3,601.5000	221,550	221,550				1,771,140	1,771,140	840,000	(b) 0111	50
ESZ2 Index	125	22,509,375	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.2500	3,601.5000	329,687	329,688				2,635,938	2,635,938	1,250,000	(b) 0111	50
ESZ2 Index	195	35,114,625	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.3000	3,601.5000	514,312	514,313				4,112,550	4,112,550	1,950,000	(b) 0111	50
ESZ2 Index	257	46,279,275	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.3500	3,601.5000	677,837	677,838				5,420,773	5,420,773	2,570,000	(b) 0111	50
ESZ2 Index	60	10,804,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.4000	3,601.5000	158,250	158,250				1,265,700	1,265,700	600,000	(b) 0111	50
ESZ2 Index	37	6,662,775	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.4500	3,601.5000	97,587	97,588				780,608	780,608	370,000	(b) 0111	50
ESZ2 Index	40	7,203,000	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.5000	3,601.5000	105,500	105,500				844,000	844,000	400,000	(b) 0111	50
ESZ2 Index	1	180,075	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/09/2022	4,023.5500	3,601.5000	2,638	2,638				21,103	21,103	10,000	(b) 0111	50
ESZ2 Index	2	360,150	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.1000	3,601.5000	5,275	5,275				48,360	48,360	20,000	(b) 0111	50
ESZ2 Index	28	5,042,100	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.1500	3,601.5000	73,850	73,850				677,110	677,110	280,000	(b) 0111	50
ESZ2 Index	26	4,681,950	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.2000	3,601.5000	68,575	68,575				628,810	628,810	260,000	(b) 0111	50
ESZ2 Index	150	27,011,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.2500	3,601.5000	395,625	395,625				3,628,125	3,628,125	1,500,000	(b) 0111	50
ESZ2 Index	42	7,563,150	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.3000	3,601.5000	110,775	110,775				1,015,980	1,015,980	420,000	(b) 0111	50
ESZ2 Index	24	4,321,800	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.3500	3,601.5000	63,300	63,300				580,620	580,620	240,000	(b) 0111	50
ESZ2 Index	56	10,084,200	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.4000	3,601.5000	147,700	147,700				1,354,920	1,354,920	560,000	(b) 0111	50
ESZ2 Index	142	25,570,650	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.4500	3,601.5000	374,525	374,525				3,436,045	3,436,045	1,420,000	(b) 0111	50
ESZ2 Index	36	6,482,700	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.5000	3,601.5000	94,950	94,950				871,200	871,200	360,000	(b) 0111	50
ESZ2 Index	7	1,260,525	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.5500	3,601.5000	18,463	18,463				169,418	169,418	70,000	(b) 0111	50
ESZ2 Index	32	5,762,400	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.6000	3,601.5000	84,400	84,400				774,560	774,560	320,000	(b) 0111	50
ESZ2 Index	6	1,080,450	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.6500	3,601.5000	15,825	15,825				145,245	145,245	60,000	(b) 0111	50
ESZ2 Index	95	17,107,125	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.7000	3,601.5000	250,562	250,563				2,299,950	2,299,950	950,000	(b) 0111	50
ESZ2 Index	68	12,245,100	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.7500	3,601.5000	179,350	179,350				1,646,450	1,646,450	680,000	(b) 0111	50
ESZ2 Index	34	6,122,550	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.8000	3,601.5000	89,675	89,675				823,310	823,310	340,000	(b) 0111	50
ESZ2 Index	4	720,300	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.8500	3,601.5000	10,550	10,550				96,870	96,870	40,000	(b) 0111	50
ESZ2 Index	21	3,781,575	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.9000	3,601.5000	55,388	55,388				508,620	508,620	210,000	(b) 0111	50
ESZ2 Index	48	8,643,600	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,085.9500	3,601.5000	126,600	126,600				1,162,680	1,162,680	480,000	(b) 0111	50
ESZ2 Index	15	2,701,125	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.0000	3,601.5000	39,563	39,563				363,375	363,375	150,000	(b) 0111	50
ESZ2 Index	26	4,681,950	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.0500	3,601.5000	68,575	68,575				629,915	629,915	260,000	(b) 0111	50
ESZ2 Index	35	6,302,625	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.1000	3,601.5000	92,312	92,313				848,050	848,050	350,000	(b) 0111	50
ESZ2 Index	123	22,149,225	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.1500	3,601.5000	324,412	324,413				2,980,598	2,980,598	1,230,000	(b) 0111	50
ESZ2 Index	137	24,670,275	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.2000	3,601.5000	361,337	361,338				3,320,195	3,320,195	1,370,000	(b) 0111	50

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Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
ESZ2 Index	106	19,087,950	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.2500	3,601.5000	279,575	279,575				2,569,175	2,569,175	1,060,000	(b) 0111	50
ESZ2 Index	236	42,497,700	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.3000	3,601.5000	622,450	622,450				5,720,640	5,720,640	2,360,000	(b) 0111	50
ESZ2 Index	51	9,183,825	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.3500	3,601.5000	134,512	134,513				1,236,368	1,236,368	510,000	(b) 0111	50
ESZ2 Index	215	38,716,125	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.4000	3,601.5000	567,062	567,063				5,212,675	5,212,675	2,150,000	(b) 0111	50
ESZ2 Index	70	12,605,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.4500	3,601.5000	184,625	184,625				1,697,325	1,697,325	700,000	(b) 0111	50
ESZ2 Index	137	24,670,275	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.5000	3,601.5000	361,337	361,338				3,322,250	3,322,250	1,370,000	(b) 0111	50
ESZ2 Index	6	1,080,450	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,680.5000	3,601.5000	15,825	15,825				23,700	23,700	60,000	(b) 0111	50
ESZ2 Index	14	2,521,050	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,680.7500	3,601.5000	36,925	36,925				55,475	55,475	140,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,689.2500	3,601.5000	65,938	65,938				109,688	109,688	250,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,692.0000	3,601.5000	65,938	65,938				113,125	113,125	250,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,692.7500	3,601.5000	65,938	65,938				114,063	114,063	250,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,696.5000	3,601.5000	65,938	65,938				118,750	118,750	250,000	(b) 0111	50
ESZ2 Index	12	2,160,900	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,698.0000	3,601.5000	31,650	31,650				57,900	57,900	120,000	(b) 0111	50
ESZ2 Index	13	2,340,975	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,698.2500	3,601.5000	34,288	34,288				62,888	62,888	130,000	(b) 0111	50
ESZ2 Index	15	2,701,125	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,705.7500	3,601.5000	39,563	39,563				78,188	78,188	150,000	(b) 0111	50
ESZ2 Index	10	1,800,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/27/2022	3,706.0000	3,601.5000	26,375	26,375				52,250	52,250	100,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,623.0000	3,601.5000	65,938	65,938				26,875	26,875	250,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,628.0000	3,601.5000	65,938	65,938				33,125	33,125	250,000	(b) 0111	50
ESZ2 Index	50	9,003,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,633.0000	3,601.5000	131,875	131,875				78,750	78,750	500,000	(b) 0111	50
ESZ2 Index	50	9,003,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,638.0000	3,601.5000	131,875	131,875				91,250	91,250	500,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,642.5000	3,601.5000	65,938	65,938				51,250	51,250	250,000	(b) 0111	50
ESZ2 Index	13	2,340,975	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,645.7500	3,601.5000	34,288	34,288				28,763	28,763	130,000	(b) 0111	50
ESZ2 Index	37	6,662,775	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,646.0000	3,601.5000	97,587	97,588				82,325	82,325	370,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,654.5000	3,601.5000	65,937	65,938				66,250	66,250	250,000	(b) 0111	50
ESZ2 Index	12	2,160,900	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,655.5000	3,601.5000	31,650	31,650				32,400	32,400	120,000	(b) 0111	50
ESZ2 Index	13	2,340,975	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,655.7500	3,601.5000	34,288	34,288				35,263	35,263	130,000	(b) 0111	50
ESZ2 Index	25	4,501,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/29/2022	3,662.5000	3,601.5000	65,938	65,938				76,250	76,250	250,000	(b) 0111	50
ESZ2 Index	222	39,976,650	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.1500	3,601.5000	585,525	585,525				5,379,615	5,379,615	2,220,000	(b) 0111	50
ESZ2 Index	100	18,007,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.2000	3,601.5000	263,750	263,750				2,423,500	2,423,500	1,000,000	(b) 0111	50
ESZ2 Index	100	18,007,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/12/2022	4,086.3000	3,601.5000	263,750	263,750				2,424,000	2,424,000	1,000,000	(b) 0111	50
ESZ2 Index	28	5,042,100	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	09/20/2022	3,891.0000	3,601.5000	73,850	73,850				405,300	405,300	280,000	(b) 0111	50
RTYZ2 Index	4	333,960	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,851.7500	1,669.8000	2,460	2,460				36,390	36,390	22,000	(b) 0111	50
RTYZ2 Index	15	1,252,350	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,851.8000	1,669.8000	9,225	9,225				136,500	136,500	82,500	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
RTYZ2 Index	51	4,257,990	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,851.8500	1,669.8000	31,365	31,365				464,228	464,228	280,500	(b) 0111	50
RTYZ2 Index	5	417,450	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,851.9000	1,669.8000	3,075	3,075				45,525	45,525	27,500	(b) 0111	50
RTYZ2 Index	13	1,085,370	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,851.9500	1,669.8000	7,995	7,995				118,398	118,398	71,500	(b) 0111	50
RTYZ2 Index	53	4,424,970	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.0000	1,669.8000	32,595	32,595				482,830	482,830	291,500	(b) 0111	50
RTYZ2 Index	110	9,183,900	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.0500	1,669.8000	67,650	67,650				1,002,375	1,002,375	605,000	(b) 0111	50
RTYZ2 Index	94	7,848,060	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.1000	1,669.8000	57,810	57,810				856,810	856,810	517,000	(b) 0111	50
RTYZ2 Index	67	5,593,830	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.1500	1,669.8000	41,205	41,205				610,873	610,873	368,500	(b) 0111	50
RTYZ2 Index	118	9,851,820	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.2000	1,669.8000	72,570	72,570				1,076,160	1,076,160	649,000	(b) 0111	50
RTYZ2 Index	30	2,504,700	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.2500	1,669.8000	18,450	18,450				273,675	273,675	165,000	(b) 0111	50
RTYZ2 Index	7	584,430	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.3000	1,669.8000	4,305	4,305				63,875	63,875	38,500	(b) 0111	50
RTYZ2 Index	3	250,470	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.3500	1,669.8000	1,845	1,845				27,383	27,383	16,500	(b) 0111	50
RTYZ2 Index	1	83,490	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.4000	1,669.8000	615	615				9,130	9,130	5,500	(b) 0111	50
RTYZ2 Index	11	918,390	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.4500	1,669.8000	6,765	6,765				100,458	100,458	60,500	(b) 0111	50
RTYZ2 Index	8	667,920	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.5000	1,669.8000	4,920	4,920				73,080	73,080	44,000	(b) 0111	50
RTYZ2 Index	5	417,450	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.5500	1,669.8000	3,075	3,075				45,688	45,688	27,500	(b) 0111	50
RTYZ2 Index	1	83,490	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/09/2022	1,852.6000	1,669.8000	615	615				9,140	9,140	5,500	(b) 0111	50
RTYZ2 Index	3	250,470	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,889.6500	1,669.8000	1,845	1,845				32,978	32,978	16,500	(b) 0111	50
RTYZ2 Index	8	667,920	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,889.7000	1,669.8000	4,920	4,920				87,960	87,960	44,000	(b) 0111	50
RTYZ2 Index	35	2,922,150	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,889.7500	1,669.8000	21,525	21,525				384,913	384,913	192,500	(b) 0111	50
RTYZ2 Index	19	1,586,310	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,889.8000	1,669.8000	11,685	11,685				209,000	209,000	104,500	(b) 0111	50
RTYZ2 Index	24	2,003,760	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,889.8500	1,669.8000	14,760	14,760				264,060	264,060	132,000	(b) 0111	50
RTYZ2 Index	12	1,001,880	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,889.9000	1,669.8000	7,380	7,380				132,060	132,060	66,000	(b) 0111	50
RTYZ2 Index	5	417,450	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,889.9500	1,669.8000	3,075	3,075				55,038	55,038	27,500	(b) 0111	50
RTYZ2 Index	50	4,174,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.0000	1,669.8000	30,750	30,750				550,500	550,500	275,000	(b) 0111	50
RTYZ2 Index	107	8,933,430	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.0500	1,669.8000	65,805	65,805				1,178,338	1,178,338	588,500	(b) 0111	50
RTYZ2 Index	49	4,091,010	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.1000	1,669.8000	30,135	30,135				539,735	539,735	269,500	(b) 0111	50
RTYZ2 Index	69	5,760,810	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.1500	1,669.8000	42,435	42,435				760,208	760,208	379,500	(b) 0111	50
RTYZ2 Index	53	4,424,970	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.2000	1,669.8000	32,595	32,595				584,060	584,060	291,500	(b) 0111	50
RTYZ2 Index	56	4,675,440	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.2500	1,669.8000	34,440	34,440				617,260	617,260	308,000	(b) 0111	50
RTYZ2 Index	23	1,920,270	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.3000	1,669.8000	14,145	14,145				253,575	253,575	126,500	(b) 0111	50
RTYZ2 Index	9	751,410	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.3500	1,669.8000	5,535	5,535				99,248	99,248	49,500	(b) 0111	50
RTYZ2 Index	73	6,094,770	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.4000	1,669.8000	44,895	44,895				805,190	805,190	401,500	(b) 0111	50
RTYZ2 Index	1	83,490	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.4500	1,669.8000	615	615				11,033	11,033	5,500	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
RTYZ2 Index	300	25,047,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/12/2022	1,890.4000	1,669.8000	184,500	184,500				3,309,000	3,309,000	1,650,000	(b) 0111	50
RTYZ2 Index	180	15,028,200	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/16/2022	NY Stock Exchnge/ICE -	09/14/2022	1,837.1000	1,669.8000	110,700	110,700				1,505,700	1,505,700	990,000	(b) 0111	50
1609999999 - Short Futures - Hedging Other												15,309,668	15,309,669				152,046,854	152,046,854	68,780,732	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures												15,309,668	15,309,669				152,046,854	152,046,854	68,780,732	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other												5,026,561	5,026,561				77,385,354	77,385,354	114,131,732	XXX	XXX
1759999999 – Totals												5,026,561	5,026,561				77,385,354	77,385,354	114,131,732	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 Morgan Stanley & Company, Inc.	22,845,240	(95,204,033)	(72,358,793)
Total Net Cash Deposits	22,845,240	(95,204,033)	(72,358,793)

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	0110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
B0002	0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
B0003	0310	Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business
B0004	0311	Hedges against declines in a particular US Treasury Note Rate that impact our Group Variable Annuity Business

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of the Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		611,592,512	(340,040,755)	611,592,512	613,941,811	(340,040,755)	613,941,811	235,278,139	235,278,139
Over-The-Counter												
NAIC 1 Designation												
BANK OF AMERICA NA- B4TYDEB6GKMZ0031MB27	Y	Y	(25,820,000)		6,541	(29,417,886)		6,541	(29,417,886)		4,044,585	453,241
BARCLAYS BANK PLC- G5GSEF7VJP5I7OUK5573	Y	Y	10,298,910		150,522			150,522			4,814	
BNP PARIBAS- ROMUWSFPU8MPRO8K5P83	Y	Y	760,000		865,856	(220,845)		865,856	(220,845)		32,181	
CDN IMP BNK OF COMRC- 2IGI19DL77OX0HC3ZE78	Y	Y	350,000									
CITIBANK NA- E57ODZWZ7FF32TWEFA76	Y	Y	(39,017,000)		1,209,997	(48,421,563)		1,209,997	(48,421,563)		6,715,070	
CREDIT SUISSE INTERN- E58DKGMJYYYJLN8C3868	Y	N										
DEUTSCHE BANK AG- 7LTWFZYICNSX8D621K86	Y	Y	2,378,000									
GOLDMAN SACHS INTERN- W22LROWP2IHZNBB6K528	Y	Y	35,160,000		244,937			244,937			17,443	
MGN STNLY&CO INT PLC- 4PQUHN3JPFGFNF3BB653	Y	Y	16,206,000		1,846,574	(166,417)		1,846,574	(166,417)		70,964	
MORGAN STANLEY CAP S- I7331LVCZKQKX5T7XV54	Y	Y	(17,860,000)		772,493	(24,018,254)		772,493	(21,036,072)		5,134,117	
ROYAL BANK OF CANADA- ES7IP3U3RHIGC71XBU11	Y	Y	(13,272,677)			(13,986,364)			(13,986,364)		2,094,172	1,380,485
0299999999 - Total NAIC 1 Designation			(30,816,767)		5,096,920	(116,231,329)		5,096,920	(113,249,147)		18,113,347	1,833,726
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0999999999 Gross Totals			(30,816,767)		616,689,432	(456,272,084)	611,592,512	619,038,731	(453,289,902)	613,941,811	253,391,486	237,111,865
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					616,689,432	(456,272,084)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA NA - B4TYDEB6GKMZO031MB27	CASH	000000-00-0	USD CASH	25,820,000	25,820,000	25,820,000		I
CITIBANK NA - E570DZWZ7FF32TWEFA76	CASH	000000-00-0	USD CASH	39,017,000	39,017,000	39,017,000		I
MULT EXCHANGES BoAML -	CORPORATE	05723K-AE-0	BAKER HUGHES LLC/CO-OBL INT'L BOND 3.337%	21,584,628	24,000,000	24,294,539	12/15/2027	I
MULT EXCHANGES BoAML -	CASH	000000-00-0	USD CASH	103,168,000	103,168,000	103,168,000		I
MORGAN STANLEY CAP S - I7331LVCZKQKX5T7XV54	CASH	000000-00-0	USD CASH	17,860,000	17,860,000	17,860,000		I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	912796-XR-5	US GOVERNMENT TREASURY BILL	373,662	377,000		01/12/2023	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	1,793,733	1,830,000		10/31/2025	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	4,533,083	5,552,000		08/15/2030	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-AV-3	US GOVERNMENT TREASURY NOTE 0.875%	898,570	1,078,000		11/15/2030	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-EK-3	US GOVERNMENT TREASURY NOTE 2.5%	355,209	358,000		04/30/2024	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-EP-2	US GOVERNMENT TREASURY NOTE 2.875%	830,211	850,000		05/15/2032	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-ER-8	US GOVERNMENT TREASURY NOTE 2.5%	2,344,597	2,414,000	2,387,936	05/31/2024	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-FG-1	US GOVERNMENT TREASURY NOTE 3.25%	2,437,464	2,481,866	2,433,387	08/31/2024	I
0199999999 Total				221,016,157	224,805,866	214,980,862	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-XR-5	US GOVERNMENT TREASURY BILL	373,662	377,000	XXX	01/12/2023	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	1,793,733	1,830,000	XXX	10/31/2025	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912828-YW-4	US GOVERNMENT TREASURY NOTE 1.625%	53,013	53,000	XXX	12/15/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	4,533,083	5,552,000	XXX	08/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	887,511	1,087,000	XXX	08/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AV-3	US GOVERNMENT TREASURY NOTE 0.875%	898,570	1,078,000	XXX	11/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AV-3	US GOVERNMENT TREASURY NOTE 0.875%	722,690	867,000	XXX	11/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-BW-0	US GOVERNMENT TREASURY NOTE 0.75%	170,825	188,000	XXX	04/30/2026	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-EK-3	US GOVERNMENT TREASURY NOTE 2.5%	355,209	358,000	XXX	04/30/2024	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-EP-2	US GOVERNMENT TREASURY NOTE 2.875%	830,211	850,000	XXX	05/15/2032	V

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)
BNP PARIBAS - R0MUWSFPU8MPRO8K5P83	CASH	000000-00-0	USD CASH	760,000	760,000	XXX		V
CDN IMP BNK OF COMRC - 2IGI19DL77OX0HC3ZE78	CASH	000000-00-0	USD CASH	350,000	350,000	XXX		V
DEUTSCHE BANK AG - 7LTWFZYICNSX8D621K86	CASH	000000-00-0	USD CASH	2,378,000	2,378,000	XXX		V
GOLDMAN SACHS INTERN - W22LROWP2IHZNBB6K528	CASH	000000-00-0	USD CASH	35,160,000	35,160,000	XXX		V
MGN STNLY&CO INT PLC - 4PQUHN3JPFGFNF3BB653	CASH	000000-00-0	USD CASH	16,206,000	16,206,000	XXX		V
						XXX		
						XXX		
						XXX		
						XXX		
0299999999 Total				65,472,507	67,094,000	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America	Charlotte, North Carolina					179,678,616	2,215,954	410,524	XXX
JP Morgan Chase	New York, New York					212,892,462	429,374,100	376,516,049	XXX
CIBC	Chicago, Illinois					10,443,652	10,458,889	10,473,932	XXX
Deutsche Bank	New York, New York					1,152,040			XXX
East West Bank	Pasadena, California					5,004,566	5,004,758	5,004,943	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana					4,280,975	4,314,049	4,276,190	XXX
First Bank	Road Town, British Virign Islands	SD				500,000	500,000	500,000	XXX
State Street	Boston, Massachusetts					(172,576,361)	(227,633)	5,086,878	XXX
State Street	Boston, Massachusetts	C				171,967,010	(2,329,166)	(608,982)	XXX
UMB Bank	Kansas City, Missouri					7,282,007	32,406,342	29,304,848	XXX
US Bank	Minneapolis, Minnesota	SD				840,000	840,000	840,000	XXX
Wells Fargo	San Francisco, California	SD				600,000	600,000	600,000	XXX
Wilmington Trust	Wilmington, Delaware	SD				1,500,000	1,500,000	1,500,000	XXX
Xeros Business Services	Quincy, Massachusetts	SD				500,000	500,000	500,000	XXX
0199998 Deposits in ...... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX	XXX						XXX
0199999 Total Open Depositories		XXX	XXX			424,064,967	485,157,293	434,404,382	XXX
0399999 Total Cash on Deposit		XXX	XXX			424,064,967	485,157,293	434,404,382	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999 Total		XXX	XXX			424,064,967	485,157,293	434,404,382	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
857492-86-2	STATE STREET INSTL INVT		09/30/2022		XXX	3,881,164	203,534	13,707
8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO						3,881,164	203,534	13,707
All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
XXX	REPO		07/28/2022	4.750	10/28/2022	10,000,000	85,764	
XXX	REPO		08/02/2022	4.800	11/02/2022	18,452,726	147,622	
XXX	APSEC REPO CASH COLLATERAL		09/28/2022		01/01/9999	5,136,897		
XXX	APSEC REPO CASH COLLATERAL		09/30/2022		01/01/9999	16,037,000		
8509999999 - Other Cash Equivalents						49,626,623	233,386	
8609999999 Total Cash Equivalents						53,507,787	436,920	13,707