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

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QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

DELAWARE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States

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

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

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

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

Mail Address 1601 Trapelo Road, Suite 30 (Street and Number or P.O. Box), Waltham, MA, US 02451 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1601 Trapelo Road, Suite 30 (Street and Number) Waltham, MA, US 02451 (City or Town, State, Country and Zip Code) 781-790-8689 (Area Code) (Telephone Number)

Internet Web Site Address www.delawarelife.com

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

lynn.kelley@delawarelife.com (E-mail Address) 781-890-1048 (FAX Number)

OFFICERS

Name	Title	Name	Title
DANIEL JONATHAN TOWRISS	Chief Executive Officer and President	MICHAEL SCOTT BLOOM #	Chief Legal Officer and Secretary
FANG LINDA WANG	Chief Financial Officer	VICTOR EDWARD AKIN	SVP, Chief Actuary

OTHER OFFICERS

ANDREW FRANCIS KENNEY	Chief Investment Officer	MICHAEL KEVIN MORAN	SVP and Chief Accounting Officer and Treasurer
ROBERT BRIAN STANTON #	Chief Operating Officer	MICHELLE BETH WILCON	SVP, Human Resources

DIRECTORS OR TRUSTEES

DENNIS ARTHUR CULLEN	DAVID EUGENE SAMS, JR	CURTIS PAUL STEGER #

State of Massachusetts
County of Middlesex
ss

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

DANIEL JONATHAN TOWRISS	MICHAEL SCOTT BLOOM	MICHAEL KEVIN MORAN
Chief Executive Officer and President	Chief Legal Officer and Secretary	SVP and Chief Accounting Officer and Treasurer

Subscribed and sworn to before me this 21st day of April, 2022

Maryellen Percuoco, Notary Public
February 21, 2025

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	13,444,313,365		13,444,313,365	13,204,813,205
2. Stocks:				
2.1 Preferred stocks	1,082,810,309		1,082,810,309	1,227,980,694
2.2 Common stocks	570,997,057		570,997,057	551,698,641
3. Mortgage loans on real estate:				
3.1 First liens	1,027,076,323		1,027,076,323	902,966,785
3.2 Other than first liens	114,698,905		114,698,905	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 ($ 386,285,473), cash equivalents ($ 316,539,305) and short-term investments ($ 1,841,231,541)	2,544,056,319		2,544,056,319	2,399,197,894
6. Contract loans (including $ premium notes)	368,576,417	141,325	368,435,092	373,116,239
7. Derivatives	371,314,881		371,314,881	481,780,893
8. Other invested assets	1,493,527,285	17,128,675	1,476,398,610	1,567,790,728
9. Receivables for securities	362,632,061		362,632,061	470,229,340
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	5,800,716		5,800,716	1,797,711
12. Subtotals, cash and invested assets (Lines 1 to 11)	21,385,803,638	17,270,000	21,368,533,638	21,238,861,575
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	283,930,838		283,930,838	256,610,948
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,318		13,318	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 ($ 73,252) and contracts subject to redetermination ($ 15,455)	73,252		73,252	111,714
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,364,125	614,753	27,749,372	11,441,653
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,142,321		1,142,321	1,416,444
17. Amounts receivable relating to uninsured plans	342,450		342,450	357,194
18.1 Current federal and foreign income tax recoverable and interest thereon	8,059,066		8,059,066	11,936,049
18.2 Net deferred tax asset	17,270,085		17,270,085	11,533,014
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	4,822,652	4,526,261	296,391	327,191
21. Furniture and equipment, including health care delivery assets ($)	1,584,462	1,584,462		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	9,821,352		9,821,352	2,316,676
24. Health care ($ 26,412) and other amounts receivable	33,660	7,248	26,412	7,267
25. Aggregate write-ins for other-than-invested assets	184,418,277	11,229,312	173,188,965	167,820,639
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,925,679,496	35,232,036	21,890,447,460	21,702,751,247
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	21,400,402,906		21,400,402,906	22,677,936,992
28. Total (Lines 26 and 27)	43,326,082,402	35,232,036	43,290,850,366	44,380,688,239
DETAILS OF WRITE-INS				
1101. Mortgage escrow funds	5,800,716		5,800,716	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)	5,800,716		5,800,716	1,797,711
2501. Reinsurance deposit asset	153,095,310		153,095,310	144,802,448
2502. Accounts receivable fee and other income	13,304,679		13,304,679	16,245,005
2503. Miscellaneous receivables and other assets	12,511,718	5,810,844	6,700,874	6,717,375
2598. Summary of remaining write-ins for Line 25 from overflow page	5,506,570	5,418,468	88,102	55,811
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	184,418,277	11,229,312	173,188,965	167,820,639

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 16,217,579,835 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	16,217,579,835	16,058,882,675
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	983,341	983,341
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	1,557,326,484	1,363,403,393
4. Contract claims:		
4.1 Life	40,489,773	36,255,304
4.2 Accident and health	312,917	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 $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	50,939	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 $ 430,533 assumed and $ 21,383,065 ceded	21,813,598	22,709,656
9.4 Interest Maintenance Reserve	27,790,855	27,763,592
10. Commissions to agents due or accrued-life and annuity contracts $ 39,316,893 , accident and health $ .... and deposit-type contract funds $	39,316,893	31,700,538
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	41,125,397	33,177,614
13. Transfers to Separate Accounts due or accrued (net) (including $ (28,644,481) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(108,151,050)	(109,403,083)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,844,037	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	10,367,378	8,909,794
17. Amounts withheld or retained by reporting entity as agent or trustee	881,673	938,240
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	38,838,387	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	269,268,855	234,423,054
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	256,318,637	253,772,075
24.04 Payable to parent, subsidiaries and affiliates	2,323,285	57,428,116
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans	7,491	14,377
24.07 Funds held under coinsurance	162,530,217	152,630,021
24.08 Derivatives	105,913,903	155,408,429
24.09 Payable for securities	1,026,254,561	1,101,002,957
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	56,152,899	73,914,510
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	19,771,340,305	19,626,410,595
27. From Separate Accounts statement	21,400,401,622	22,677,935,681
28. Total liabilities (Lines 26 and 27)	41,171,741,927	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)	296,538,295	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 $ 1,284 in Separate Accounts Statement)	2,112,671,439	2,069,904,963
38. Totals of Lines 29, 30 and 37	2,119,108,439	2,076,341,963
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	43,290,850,366	44,380,688,239
DETAILS OF WRITE-INS		
2501. Derivative collateral payable	22,607,000	49,620,000
2502. Escheatment liabilities	4,025,099	2,722,518
2503. Mortgage escrow funds	5,800,716	1,797,711
2598. Summary of remaining write-ins for Line 25 from overflow page	23,720,084	19,774,281
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	56,152,899	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	490,880,159	394,406,322	2,292,669,073
2. Considerations for supplementary contracts with life contingencies	6,988,398	6,207,797	29,962,830
3. Net investment income	214,241,173	136,867,596	882,823,557
4. Amortization of Interest Maintenance Reserve (IMR)	1,659,349	1,498,944	8,765,367
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	27,054,424	27,006,197	108,256,751
7. Reserve adjustments on reinsurance ceded	(255,711,190)	(338,360,022)	(1,306,501,309)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	91,786,216	88,942,174	377,490,473
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	(33,481,045)	(269,539,877)	(239,530,216)
9. Totals (Lines 1 to 8.3)	543,417,484	47,029,131	2,153,936,526
10. Death benefits	43,297,833	55,002,717	176,116,876
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	80,381,079	76,347,619	324,007,812
13. Disability benefits and benefits under accident and health contracts	620,039	285,680	1,085,504
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	352,019,453	297,604,179	1,423,589,306
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	17,374,764	11,530,400	23,608,992
18. Payments on supplementary contracts with life contingencies	12,148,292	13,078,866	46,079,171
19. Increase in aggregate reserves for life and accident and health contracts	158,697,161	(106,538,721)	862,341,172
20. Totals (Lines 10 to 19)	664,538,621	347,310,740	2,856,828,833
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	52,499,925	54,432,573	286,432,535
22. Commissions and expense allowances on reinsurance assumed	28,718	28,999	116,860
23. General insurance expenses and fraternal expenses	67,895,738	55,712,519	239,504,381
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,915,873	2,477,790	5,995,055
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(224,057,290)	(342,617,599)	(1,231,685,051)
27. Aggregate write-ins for deductions	13,717,843	(78,729,989)	(241,037,792)
28. Totals (Lines 20 to 27)	576,539,428	38,615,033	1,916,154,821
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(33,121,944)	8,414,098	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)	(33,121,944)	8,414,098	237,781,706
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,337,281	10,006,338	(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)	(36,459,225)	(1,592,240)	241,023,903
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 90,109 (excluding taxes of $ 449,593 transferred to the IMR)	6,322,405	(272,862)	(25,644,155)
35. Net income (Line 33 plus Line 34)	(30,136,820)	(1,865,102)	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)	(30,136,820)	(1,865,102)	215,379,748
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 574,871	14,838,742	(250,454,322)	(252,870,140)
39. Change in net unrealized foreign exchange capital gain (loss)	50,081	525,880	(4,215,687)
40. Change in net deferred income tax	6,311,942	1,533,227	(9,504,036)
41. Change in nonadmitted assets	(587,513)	28,217,211	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	(34,845,801)	151,741,786	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	(32)	(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			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			(200,000,000)
53. Aggregate write-ins for gains and losses in surplus	87,135,877	235,814,919	157,849,397
54. Net change in capital and surplus (Lines 37 through 53)	42,766,476	166,162,622	477,795,502
55. Capital and surplus as of statement date (Lines 36 + 54)	2,119,108,439	1,764,709,083	2,076,341,963
DETAILS OF WRITE-INS			
08.301. Investment income on reinsurance deposit asset	(80,458,621)	(317,001,321)	(416,412,733)
08.302. Miscellaneous income (including revenue sharing and surrender charges)	13,204,322	15,416,748	60,851,490
08.303. Reinsurance experience refund	33,773,254	32,044,696	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)	(33,481,045)	(269,539,877)	(239,530,216)
2701. Investment expense on funds withheld	13,721,553	(78,758,474)	(241,024,130)
2702. IMR reinsurance transfer	(4,713)	(8,190)	(19,729)
2703. Fines and penalties of regulatory authorities	1,003	36,675	6,067
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	13,717,843	(78,729,989)	(241,037,792)
5301. Investment expense on funds withheld - unrealized	87,122,536	235,814,919	165,444,062
5302. Prior period adjustment net of tax			(7,023,480)
5303. Reinsurance adjustment	13,341		(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)	87,135,877	235,814,919	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	607,116,552	486,283,430	2,660,489,589
2. Net investment income	207,918,308	241,470,726	1,084,346,519
3. Miscellaneous income	105,295,077	104,650,625	439,383,162
4. Total (Lines 1 to 3)	920,329,937	832,404,781	4,184,219,270
5. Benefit and loss related payments	823,106,289	829,195,991	3,409,490,756
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(225,309,323)	(338,653,460)	(1,207,730,189)
7. Commissions, expenses paid and aggregate write-ins for deductions	108,561,310	113,698,107	533,179,175
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 539,702 tax on capital gains (losses)			(27,515,036)
10. Total (Lines 5 through 9)	706,358,276	604,240,638	2,707,424,706
11. Net cash from operations (Line 4 minus Line 10)	213,971,661	228,164,143	1,476,794,564
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	668,885,649	942,012,817	4,986,107,049
12.2 Stocks	131,279,166	100,633,965	599,109,424
12.3 Mortgage loans	67,248,954	6,683,721	196,788,616
12.4 Real estate			
12.5 Other invested assets	211,342,442		40,558,847
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(10,872)
12.7 Miscellaneous proceeds	32,848,883	209,249,756	440,988,957
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,111,605,094	1,258,580,259	6,263,542,021
13. Cost of investments acquired (long-term only):			
13.1 Bonds	907,039,046	990,030,144	5,496,463,112
13.2 Stocks	9,434,743	80,192,737	850,941,593
13.3 Mortgage loans	248,707,908	50,085,312	696,196,133
13.4 Real estate			
13.5 Other invested assets	13,875,385	23,952,521	328,731,944
13.6 Miscellaneous applications	62,935,003	77,827,931	184,607,319
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,241,992,085	1,222,088,645	7,556,940,101
14. Net increase (or decrease) in contract loans and premium notes	(4,713,807)	(7,138,539)	(18,995,880)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(125,673,184)	43,630,153	(1,274,402,200)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			479,248,542
16.3 Borrowed funds	(93,000,000)		93,000,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities	193,923,091	3,028,941	421,507,382
16.5 Dividends to stockholders			200,000,000
16.6 Other cash provided (applied)	(44,363,143)	(29,685,625)	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)	56,559,948	(26,656,685)	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)	144,858,425	245,137,611	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)	2,544,056,319	1,646,440,337	2,399,197,894

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

20.0001.	Exchanges of debt securities	247,851	26,076,507	472,898,484
20.0002.	Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	255,711,190	338,360,022	1,306,501,309
20.0003.	Transfer of bonds to common stocks			19,125,314
20.0004.	Transfer of preferred stocks to common stocks	19,948,200		
20.0005.	Transfer of mortgage loan to bonds			
20.0006.	Transfer of bonds to other invested assets			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			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	8,895,198	8,038,563	22,988,283
3. Ordinary individual annuities	580,836,430	444,733,210	2,518,897,051
4. Credit life (group and individual)			
5. Group life insurance	3,294,140	25,488,463	1,236,206
6. Group annuities	33,887,112	47,944,512	184,924,321
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	265,433	376,526	1,389,562
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	627,178,313	526,581,274	2,729,435,423
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	627,178,313	526,581,274	2,729,435,423
14. Deposit-type contracts	183,000,000	110,506	430,677,756
15. Total (Lines 13 and 14)	810,178,313	526,691,780	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	3/31/2022	12/31/2021
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (30,136,820)	$ 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	$ (30,136,820)	$ 215,379,748
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,119,108,439	$ 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	$ 2,119,108,439	$ 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 SVO-identified investments at a different measurement method from what was used in the prior year Annual Statement.

(3-5) No significant change

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

(7-13) No significant change

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

Note 2: Accounting Changes and Corrections of Errors

No significant change

Note 3: Business Combinations and Goodwill

A.-D. No significant change

Note 4: Discontinued Operations

Not applicable

Note 5: Investments

A.-C. No significant change

D. Loan-Backed Securities

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

(2) No OTTIs were recognized during the statement period on LBSS that the Company had either the intent to sell or the inability to hold until recovery.

(3) There were no OTTIs recognized in the current reporting period for LBSS held as of March 31, 2022 where the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities.

(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	$	(36,724,353)
2. 12 Months or Longer		(28,134,242)

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

1. Less than 12 Months	$	1,145,993,155
2. 12 Months or Longer		666,136,205

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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.

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

Should it be determined that a security is OTTI, the Company records a loss through an appropriate adjustment in carrying value. $0.1 million of OTTI was recorded in the Company's Summary of Operations for unrealized losses during the statement period due to intent to sell.

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-term 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 March 31, 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
a.	Bilateral (YES/NO)	Yes
b.	Tri-Party (YES/NO)	No

NOTES TO THE FINANCIAL STATEMENTS

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

		FIRST QUARTER
1.	Open - No Maturity	$ —
2.	Overnight	—
3.	2 Days to 1 Week	—
4.	> 1 Week to 1 Month	9,700,849
5.	> 1 Month to 3 Months	153,799,708
6.	> 3 Months to 1 Year	296,119,471
7.	> 1 Year	15,379,971

b. Ending Balance

		FIRST QUARTER
1.	Open - No Maturity	$ —
2.	Overnight	—
3.	2 Days to 1 Week	—
4.	> 1 Week to 1 Month	9,700,849
5.	> 1 Month to 3 Months	153,799,708
6.	> 3 Months to 1 Year	296,119,471
7.	> 1 Year	15,379,971

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

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

		FIRST QUARTER
a.	Maximum Amount	
1.	BACV	XXX
2.	Nonadmitted - Subset of BACV	XXX
3.	Fair Value	$ 494,801,654
b.	Ending Balance	
1.	BACV	XXX
2.	Nonadmitted - Subset of BACV	XXX
3.	Fair Value	$ 494,801,654

(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	$ —	$ 71,520,918	$434,455,136	$ —	$ —	$ —	$ —	$ —
b.	Bonds - FV	$ —	$ 66,366,810	$428,434,845	$ —	$ —	$ —	$ —	$ —
c.	LB & SS - BACV	—	—	—	—	—	—	—	—
d.	LB & SS - FV	—	—	—	—	—	—	—	—
e.	Preferred Stock - BACV	—	—	—	—	—	—	—	—
f.	Preferred Stock - FV	—	—	—	—	—	—	—	—
g.	Common Stock	—	—	—	—	—	—	—	—
h.	Mortgage Loans - BACV	—	—	—	—	—	—	—	—
i.	Mortgage Loans - FV	—	—	—	—	—	—	—	—
j.	Real Estate - BACV	—	—	—	—	—	—	—	—
k.	Real Estate - FV	—	—	—	—	—	—	—	—
l.	Derivatives - BACV	—	—	—	—	—	—	—	—
m.	Derivatives - FV	—	—	—	—	—	—	—	—
n.	Other Invested Assets - BACV	—	—	—	—	—	—	—	—
o.	Other Invested Assets - FV	—	—	—	—	—	—	—	—
p.	Total Assets - BACV	$ —	$ 71,520,918	$434,455,136	$ —	$ —	$ —	$ —	$ —
q.	Total Assets - FV q=b+d+f+g+i+k+m+o	$ —	$ 66,366,810	$428,434,845	$ —	$ —	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

		FIRST QUARTER
a	Maximum Amount	
	1. Cash	$ —
	2. Securities (FV)	25,000,000
b	Ending Balance	
	1. Cash	$ —
	2. Securities (FV)	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
a. Bilateral (Yes/No)	Yes
b. Tri-Party (Yes/No)	No

NOTES TO THE FINANCIAL STATEMENTS

(3) Original (Flow) and Residual Maturity

a. Maximum Amount

		FIRST QUARTER
1.	Open - No Maturity	$ —
2.	Overnight	—
3.	2 Days to 1 Week	—
4.	> 1 Week to 1 Month	36,824,840
5.	> 1 Month to 3 Months	101,891,200
6.	> 3 Months to 1 Year	931,403,661
7.	> 1 Year	25,000,000

b. Ending Balance

		FIRST 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	—
6.	> 3 Months to 1 Year	931,403,661
7.	> 1 Year	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
a.	Maximum Amount	$ 1,332,879,105
b.	Ending Balance	1,288,476,241

(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	$ 1,270,976,241	$ 17,500,000	$ —	$ —	$ —	$ —	$ —	$ —
b.	LB & SS - FV	—	—	—	—	—	—	—	—
c.	Preferred Stock - FV	—	—	—	—	—	—	—	—
d.	Common Stock	—	—	—	—	—	—	—	—
e.	Mortgage Loans - FV	—	—	—	—	—	—	—	—
f.	Real Estate - FV	—	—	—	—	—	—	—	—
g.	Derivatives - FV	—	—	—	—	—	—	—	—
h.	Other Invested Assets - FV	—	—	—	—	—	—	—	—
i.	Total Assets - FV (Sum of a through h)	$ 1,270,976,241	$ 17,500,000	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral Provided - Secured Borrowing

Not applicable

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

Not applicable

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

Not applicable

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

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

NOTES TO THE FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No significant change

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

No significant change

L. Restricted Assets

(1) Restricted Assets (including pledged)

The following assets were restricted at March 31, 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	475,000,000	—	—	—	475,000,000	587,985,457	(112,985,457)	—	475,000,000	1.10 %	1.10 %
d.	Subject to reverse repurchase agreements	973,518,861	—	—	—	973,518,861	945,052,333	28,466,528	—	973,518,861	2.25 %	2.25 %
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	5,187,811	—	—	—	5,187,811	5,188,425	(614)	—	5,187,811	0.01 %	0.01 %
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	— %	— %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	1,304,396,832	—	—	—	1,304,396,832	1,240,909,480	63,487,352	—	1,304,396,832	3.01 %	3.01 %
m.	Pledged as collateral not captured in other categories	185,320,317	—	—	—	185,320,317	183,327,229	1,993,088	—	185,320,317	0.43 %	0.43 %
n.	Other restricted assets	5,800,717				5,800,717	4,130,432	1,670,285		5,800,717	0.01 %	0.01 %
o.	Total Restricted	$2,999,310,538	$ —	$ —	$ —	$2,999,310,538	$3,016,679,356	$ (17,368,818)	$ —	2,999,310,538	6.93 %	6.93 %

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

NOTES TO THE FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted)Restricted							Percentage		
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total	Total From Prior Year	Increase/ (Decrease)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
					(1 plus 3)		(5 minus 6)			
Bond Collateral to Societe Generale	161,245,044	—	—	—	$161,245,044	158,978,481	$ 2,266,563	$ 161,245,044	0.37 %	0.37 %
Derivative Collateral	24,075,273	—	—	—	24,075,273	24,348,748	$ (273,475)	$ 24,075,273	0.06 %	0.06 %
Total (c)	$ 185,320,317	$ —	$ —	$ —	$185,320,317	$ 183,327,229	$ 1,993,088	$ 185,320,317	0.43 %	0.43 %

(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	$ 2,332,721	$ —	$ —	$ —	$ 2,332,721	$ 2,332,721	$ —	$ 2,332,721	0.01 %	0.01 %
Mortgage escrow	$ 5,800,717	$ —	$ —	$ —	$ 5,800,717	$ 1,797,711	$ 4,003,006	$ 5,800,717	0.01 %	0.01 %
Total	$ 8,133,438	$ —	$ —	$ —	$ 8,133,438	$ 4,130,432	$ 4,003,006	$ 8,133,438	0.02 %	0.02 %

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

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Setting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

Not applicable

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 $0.6 million related to investments in residual tranches.

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 March 31, 2022 and December 31, 2021.

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

		3/31/2022			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	$ 104,708,019	$ 30,023,004	$ 134,731,023	$ 103,977,012	$ 28,211,270	$ 132,188,282	$ 731,007	$ 1,811,734	$ 2,542,741
(b)	Statutory Valuation Allowance Adjustments	—	—	—	—	—	—	—	—	—
(c)	Adjusted Gross Deferred Tax Assets (1a-1b)	104,708,019	30,023,004	134,731,023	103,977,012	28,211,270	132,188,282	731,007	1,811,734	2,542,741
(d)	Deferred Tax Assets Nonadmitted	—	—	—	—	—	—	—	—	—
(e)	Subtotal Net Admitted Deferred Tax Assets (1c-1d)	104,708,019	30,023,004	134,731,023	103,977,012	28,211,270	132,188,282	731,007	1,811,734	2,542,741
(f)	Deferred Tax Liabilities	83,146,518	34,314,420	117,460,938	101,718,342	18,936,926	120,655,268	(18,571,824)	15,377,494	(3,194,330)
(g)	Net Admitted Deferred Tax Assets/(Net Deferred Tax Liabilities) (1e-1f)	$ 21,561,501	$ (4,291,416)	$ 17,270,085	$ 2,258,670	$ 9,274,344	$ 11,533,014	$ 19,302,831	$ (13,565,760)	$ 5,737,071

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.

		3/31/2022			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	$ —	$ 7,089,444	$ 7,089,444	$ —	$ 7,089,444	$ 7,089,444	$ —	$ —	$ —
(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)	44,679,014	22,933,559	67,612,573	45,806,413	21,121,826	66,928,239	(1,127,399)	1,811,733	684,334
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	44,679,014	22,933,559	67,612,573	45,806,413	21,121,826	66,928,239	(1,127,399)	1,811,733	684,334
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	315,694,280	XXX	XXX	299,163,760	XXX	XXX	16,530,520
(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.	60,029,005	1	60,029,006	58,170,599	—	58,170,599	1,858,406	1	1,858,407
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$104,708,019	$ 30,023,004	$134,731,023	$103,977,012	$ 28,211,270	$132,188,282	$ 731,007	$ 1,811,734	$ 2,542,741

NOTES TO THE FINANCIAL STATEMENTS

		3/31/2022	12/31/2021
a.)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	830%	808%
b.)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 2,034,060,426	$ 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.

	3/31/2022		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)	$ 104,708,019	$ 30,023,004	$ 103,977,012	$ 28,211,270	$ 731,007	$ 1,811,734
(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)	$ 104,708,019	$ 30,023,004	$ 103,977,012	$ 28,211,270	$ 731,007	$ 1,811,734
(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) 3/31/2022	(2) 12/31/2021	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 3,337,281	$ (3,242,197)	$ 6,579,478
(b) Foreign	—	—	—
(c) Subtotal	3,337,281	(3,242,197)	6,579,478
(d) Federal income tax on net capital gains	539,702	9,400,423	(8,860,721)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other - Stock Option Excess benefit	—	—	—
(g) Federal and foreign income taxes incurred	$ 3,876,983	$ 6,158,226	$ (2,281,243)
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	60,808,023	60,281,927	526,096
(4) Investments	2,389,297	2,389,297	—
(5) Deferred acquisition costs	33,012,314	32,937,639	74,675
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	1,630,759	1,585,063	45,696
(8) Compensation and benefits accrual	1,070,872	1,070,872	—
(9) Pension accrual	—	—	—
(10) Receivables – nonadmitted	3,602,892	3,535,432	67,460
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other (including items <5% of total ordinary tax assets)	2,193,862	2,176,782	17,080
(99) Subtotal	104,708,019	103,977,012	731,007
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	—	—	—
(d) Admitted ordinary Deferred Tax Assets (2a99 – 2b – 2c)	104,708,019	103,977,012	731,007

NOTES TO THE FINANCIAL STATEMENTS

	Description	(1) 3/31/2022	(2) 12/31/2021	(3) (Col 1-2) Change
(e)	Capital:			
	(1) Investments	30,023,004	28,211,270	1,811,734
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items <5% of total capital tax assets)	—	—	—
	(99) Subtotal	30,023,004	28,211,270	1,811,734
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital Deferred Tax Assets (2e99 – 2f – 2g)	30,023,004	28,211,270	1,811,734
(i)	Admitted Deferred Tax Assets (2d + 2h)	$ 134,731,023	$ 132,188,282	$ 2,542,741
3.	Deferred Tax Liabilities:			
(a)	Ordinary			
	(1) Investments	$ 54,993,329	$ 70,638,818	$ (15,645,489)
	(2) Fixed asset	—	—	—
	(3) Deferred and uncollected premium	—	—	—
	(4) Policyholder reserves	28,150,886	31,077,221	(2,926,335)
	(5) Other (including items <5% of total ordinary tax liabilities)	2,303	2,303	—
	(99) Subtotal	83,146,518	101,718,342	(18,571,824)
(b)	Capital:			
	(1) Investments	34,314,420	18,936,926	15,377,494
	(2) Real estate	—	—	—
	(3) Other (including items <5% of total capital tax liabilities)	—	—	—
	(99) Subtotal	34,314,420	18,936,926	15,377,494
(c)	Deferred Tax Liabilities (3a99+3b99)	$ 117,460,938	$ 120,655,268	$ (3,194,330)
4.	Net Deferred Tax Assets/Deferred Tax Liabilities (2i-3c)	$ 17,270,085	$ 11,533,014	$ 5,737,071

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

		(1) 3/31/2022	(2) 12/31/2021	(3) (Col 1-2) Change
(a)	Total Deferred Tax Assets	$ 134,731,023	$ 132,188,282	$ 2,542,741
(b)	Total Deferred Tax Liabilities	117,460,938	120,655,268	$ (3,194,330)
(c)	Net Deferred Tax Asset	$ 17,270,085	$ 11,533,014	$ 5,737,071
(d)	Statutory valuation allowance	—	—	—
(e)	Net Deferred Tax Assets / Deferred Tax Liabilities	$ 17,270,085	$ 11,533,014	$ 5,737,071
(f)	Tax effect of unrealized (gains)/losses			574,871
(h)	Change in net deferred income tax			$ 6,311,942

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	$ (24,568,511)	$ (5,159,387)	21.0 %
(b)	Investment Related	57,098,013	11,990,583	(48.8)%
(c)	Insurance Reserve Related	1	—	— %
(f)	Differences in Non Consolidated, Wholly Owned Subsidiaries	(43,539,727)	(9,143,343)	37.2 %
(g)	Change in Non-Admitted Assets	(587,510)	(123,377)	0.5 %
(h)	Other Tax Adjustments	2,574	541	0.0 %
(k)	Total statutory income taxes		$ (2,434,983)	9.9 %
(l)	Federal and foreign income taxes incurred		3,876,983	(15.8)%
(m)	Change in net deferred income taxes		(6,311,942)	25.7 %
(n)	Total statutory income taxes		$ (2,434,959)	9.9 %

NOTES TO THE FINANCIAL STATEMENTS

E.

1. As of March 31, 2022, the Company had no net operating loss carry forward.
2. As of March 31, 2022, the Company had no capital loss carryforward.
3. As of March 31, 2022, the Company had no foreign tax credit carry forwards.
4. As of March 31, 2022, the Company had no general business credit carry forwards.
5. As of March 31, 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	$	7,089,444
2020	$	—

6. As of March 31, 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. (formerly Eon Health, Inc. (GA))
- Clear Spring Health (SC), Inc. (formerly Eon Health, Inc. (SC))
- Clear Spring Health Community Care, Inc. (formerly Community Care Alliance of Illinois, Inc.)
- Clear Spring Health (VA), Inc.
- Clear Spring Health of Illinois, Inc.
- 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 March 31, 2022, there were no positions for which management believes it to be reasonably possible that total amounts of tax contingencies will significantly increase or decrease within 12 months of the reporting date.

H. Repatriation Transition Tax ("RTT")

Not applicable

I. Alternative Minimum Tax ("AMT") Credit

Not applicable

Note 10: Information Concerning Parent, Subsidiaries and Affiliates

A. & B.

In February 2022, the Company effectively disposed of its health insurance segment by selling its wholly owned non-insurance holding company, Clear Spring Health Holdings, LLC ("CSHH"), to DLIC Sub-Holdings, LLC ("DLSH"). DLSH is a new holding company subsidiary of the Company's parent as of December 31, 2021, DLIC Holdings, LLC. 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. The Company and CSHH executed an agreement such that the Company is reimbursed for providing guarantees related to certain health segment financing arrangements that were in place as of December 31, 2021. Other than the guarantee arrangements and certain service agreements, the Company had 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.

NOTES TO THE FINANCIAL STATEMENTS

The Company entered into a $100.0 million reciprocal demand loan agreement dated March 31, 2021 (the "bilateral loan agreement") with its subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"), with interest at LIBOR plus 1.15%, to be paid quarterly, and the parties' $35.0 million demand promissory note dated March 25, 2020 was canceled. The Company had $93.0 million of borrowed money outstanding as of December 31, 2021 under the bilateral loan agreement. The Company repaid the $93.0 million of borrowed money outstanding as of December 31, 2021 under the bilateral loan agreement during the quarter ending March 31, 2022. DLIH 2016-1 drew funds under the bilateral loan agreement during the quarter and, as of March 31, 2022, $5 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 noted above, the Company entered into a support and reimbursement agreement with CSHH, Clear Spring Health Insurance Company ("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 the health business 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, the Company will be paid a support fee valued at arm's length. If the Company is required to perform under any guarantee of the financing arrangements, the Company will be reimbursed in full plus interest as stated in the agreement.

Note 11: Debt

A. All Other Debt

As noted above, the Company repaid the borrowed money that was outstanding under the bilateral loan agreement with DLIH 2016-1 as of December 31, 2021, and as of March 31, 2022, DLIH 2016-1 had $5.0 million outstanding under the bilateral loan agreement due to the Company.

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 March 31, 2022. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1	Current Year			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	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	$ 1,122,239,342	XXX	XXX
2	Prior Year-end			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	5,000,000	5,000,000	—
(c)	Activity Stock	45,086,000	45,086,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 50,086,000	$ 50,086,000	—
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,119,580,442	XXX	XXX

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Line 2 + 3)	$ 1,298,951,322	$ 1,331,058,773	$ 1,113,000,000
2. Current Year General Account Total Collateral Pledged	1,298,951,322	1,331,058,773	1,113,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,288,679,610	1,251,918,087	1,113,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 1,325,075,738	$ 1,331,058,773	$ 1,113,000,000
2. Current Year General Account Maximum Collateral Pledged	1,325,075,738	1,331,058,773	1,113,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,288,679,610	1,251,918,087	1,113,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,113,000,000	1,113,000,000	—	1,029,735,639
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,113,000,000	1,113,000,000	—	1,029,735,639
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,113,000,000	1,113,000,000	—	1,024,308,381
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,113,000,000	$ 1,113,000,000	$ —	$ 1,024,308,381

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

	1 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. Defined Benefit Plan

Not applicable

B.-I. No significant change

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

A.-M. No significant change.

Note 14: Liabilities, Contingencies and Assessments

A.-F. No significant change

Note 15: Leases

No significant change

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

No significant change

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

A. Transfers of Receivables reported as Sales

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

B. Transfer and Servicing of Financial Assets

(1) The Company pledged securities under repurchase agreements during the period ended March 31, 2022. Securities loaned include various corporate bonds having a fair value of $25 million. See also Note 5F. No securities were loaned within the Company's separate accounts.

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

(4) The Company had no remaining retained interests in securitized financial assets as of March 31, 2022.

(5-7) No significant change

C. Wash Sales

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

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

No significant change

NOTES TO THE FINANCIAL STATEMENTS

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

Not applicable

Note 20: Fair Value Measurement

A. Assets Measured at Fair Value

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

(1) The Company's assets and liabilities by classification measured at fair value/net asset value as of March 31, 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	$ —	$ 42,450,781	$ —	$ —	$ 42,450,781
	Parent, Subsidiaries and Affiliates	—	—	255,000,000	—	255,000,000
	Common stock - Unaffiliated (a)					
	Industrial and miscellaneous	—	14,281,848	102,366,752	—	116,648,600
	Bonds - Unaffiliated (b)					
	Asset-backed securities	—	11,539,271	1,002,258	—	12,541,529
	Other Invested Assets	—	180,034,872	45,450,685	—	225,485,557
	Derivative Assets (d)					
	Interest Rate contracts	306,227,643	35,578,844	—	—	341,806,487
	Equity contracts	19,964,643	—	—	—	19,964,643
	FX contracts	—	—	750,058	—	750,058
	Separate Accounts assets (c)	13,196,296,418	6,037,950,399	286,800,385	138,195,450	19,659,242,652
	Total assets at fair value	$13,522,488,704	$6,321,836,015	$ 691,370,138	$ 138,195,450	$20,673,890,307
b.	Liabilities at fair value					
	Derivative Liabilities (d)					
	Interest Rate contracts	$ (93,268,767)	$ (2,910,204)	$ —	$ —	$ (96,178,971)
	Equity Contracts	(1,257,050)	—	—	—	(1,257,050)
	FX contracts	—	—	(1,172,780)	—	(1,172,780)
	Total liabilities at fair value	$ (94,525,817)	$ (2,910,204)	$ (1,172,780)	$ —	$ (98,608,801)

(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 $1,427.9 million of investment income and receivables due at March 31, 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 March 31, 2022.

		Balance as of 1/1/22	Transfers Into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 3/31/2022
a.	Assets:										
	Preferred stock - Unaffiliated	$ 19,948,200	$ —	$ —	$ —	$ —	—	$ —	$ (19,948,200)	$ —	—
	Preferred stock - Parent, Subsidiaries and Affiliates	255,000,000	—	—	—	—	—	—	—	—	255,000,000
	Common stock - Unaffiliated	82,214,780	—	—	(5)	(6,222)	20,158,199	—	—	—	102,366,752
	Bonds - Unaffiliated										
	Asset-backed securities	824,995	—	—	—	177,263	—	—	—	—	1,002,258
	Other Invested Assets	41,730,701	—	—	(595,319)	4,315,303	—	—	—	—	45,450,685
	Derivative Assets	989,915	—	—	3,674,640	(239,857)	—	—	—	(3,674,640)	750,058
	Separate Accounts assets	289,981,271	1,378,685	(170,246)	(20,423)	(6,238,042)	9,768,237	10,994	(418,166)	(7,491,925)	286,800,385
	Total Assets	$690,689,862	$ 1,378,685	$ (170,246)	$ 3,058,893	$ (1,991,555)	$29,926,436	$ 10,994	$ (20,366,366)	$(11,166,565)	$ 691,370,138
b.	FX Contracts	(139,651)	$ —	$ —	$ (1,651,117)	$ (1,033,129)	$ —	$ —	$ —	$ 1,651,117	(1,172,780)
	Total Liabilities	$ (139,651)	$ —	$ —	$ (1,651,117)	$ (1,033,129)	$ —	$ —	$ —	$ 1,651,117	$ (1,172,780)

(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 March 31, 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 March 31, 2022:

	Valuation Techniques	Significant Unobservable Inputs	Fair Value	Range	Weighted Average
Assets:					
Bonds - Unaffiliated					
Asset-backed securities	Matrix Pricing	Spreads	$ 1,002,258	24	24
Common Stock	Matrix Pricing	Spreads	102,366,752	1-5000	1,100
Preferred Stocks	Matrix Pricing	Spreads	255,000,000	1	1
Other invested assets	Matrix Pricing	Spreads	45,450,685	0-156	27
Separate Account assets	Matrix Pricing	Spreads	10,263,591	45-131	99
	Market Pricing	Quoted Prices	5,490,375	53-146	110
	Matrix Pricing	Spreads	268,016,721	1-100	98
	Market Pricing	Quoted Prices	3,029,698	97-111	101
Total Assets			$ 690,620,080		

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 March 31, 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	$ 2,544,056,319	$ 2,544,056,319	$ 685,709,578	$1,858,346,741	$ —	$ —
Bonds	13,110,148,418	13,444,313,365	431,719,432	12,189,294,674	489,134,312	—
Preferred stocks	1,092,886,308	1,082,810,309	—	837,886,308	255,000,000	—
Common stocks-unaffiliated	116,648,600	116,648,600	—	14,281,848	102,366,752	—
Mortgages	1,136,651,018	1,141,775,228	—	—	1,136,651,018	—
Derivatives – options and swaptions	356,674	356,674	—	356,674	—	—
Derivatives – swaps and forwards	332,574,949	346,703,564	296,602,721	35,222,170	750,058	—
Derivatives- futures	24,254,643	24,254,643	24,254,643	—	—	—
Contract loans	407,220,269	368,435,092	—	—	407,220,269	—
Other invested assets	985,155,386	991,307,895	—	236,741,423	632,248,016	116,165,947
Separate Account assets	19,930,311,202	19,970,628,926	13,197,854,576	6,296,648,326	297,612,850	138,195,450
Contract holder deposit funds and other policyholder liabilities	$ (1,618,565,432)	$ (1,557,326,484)	$ —	$ —	$ (1,618,565,432)	$ —
Derivatives – options and swaptions	—	—	—	—	—	—
Derivatives – swaps and forwards	(107,329,004)	(104,656,853)	(93,268,767)	(12,887,457)	(1,172,780)	—
Derivatives- Futures	(1,257,050)	(1,257,050)	(1,257,050)	—	—	—
Separate Account liabilities	(309,786,378)	(309,786,378)	—	—	(309,786,378)	—

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 LIHTC, 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 $138.2 million at March 31, 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 March 31, 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 $116.2 million in limited partnership investments which are valued using equity values which are a proxy for fair value. As of March 31, 2022, there were $316.5 million of unfunded commitments for limited partnership investments. The investments have liquidity restrictions consisting of either general partner approval or no ability for early redemption.

Note 21: Other Items

No significant change

Note 22: Events Subsequent

The Company has evaluated events and transactions that occurred from April 1, 2022 to May 16, 2022, the date the financial statements were issued. The Company is not aware of any Type I events or transactions that occurred subsequent to March 31, 2022 having a material effect on the financial statements.

NOTES TO THE FINANCIAL STATEMENTS

Type II - Nonrecognized Subsequent Event:

In April 2022, the Company declared and paid an ordinary dividend of $100.0 million to DLSH.

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 March 31, 2022:

March 31, 2022	Current Year incurred Claims	Prior Year Incurred Claims	Total
Beginning of year claim reserve	—	401,254	$ 401,254
Paid claims - net of health care receivable	112,890	616,338	729,228
End of period claim reserve	137,862	175,055	312,917
Incurred claims excluding the change in health care receivable	250,752	390,139	640,891
Beginning of period health care receivable	—	7,267	7,267
End of period health care receivable	20,871	7,248	28,119
Total incurred claims	$ 229,881	$ 390,158	$ 620,039

Original estimates are increased or decreased as additional information becomes known regarding claim development experience.

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 March 31, 2022, $616 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 $168 thousand, as a result of re-estimation of unpaid claims. Therefore, there has been $320 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 $27 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 March 31, 2022 and the year ended December 31, 2021:

	3/31/2022	12/31/2021
Total claims adjustments expenses	$ 27,069	$ 39,128
Less current year unpaid claims adjustment expenses	717	893
Add prior year unpaid claims adjustment expenses	893	6,274
Total claims adjustment expenses paid	$ 27,245	$ 44,509

Note 26: Intercompany Pooling Arrangements

Not applicable

Note 27: Structured Settlements

Not applicable

Note 28: Health Care Receivables

No significant change

Note 29: Participating Policies

No significant change

Note 30: Premium Deficiency Reserves

No significant change

NOTES TO THE FINANCIAL STATEMENTS

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 [ ] No [X]

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

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

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

GENERAL INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

13. Amount of real estate and mortgages held in short-term investments: $ 129,107,994

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	$ 454,348,458
14.24	Short-Term Investments	$ 375,000,000	$ 392,762,528
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 607,359,281	$ 518,960,570
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,123,933,541	$ 2,016,092,556
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
State Street Bank	801 Pennsylvania Ave, Kansas City, MO 64105
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]

GENERAL INTERROGATORIES

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:

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	$ 51,131,608
1.13	Commercial Mortgages	$ 1,090,231,138
1.14	Total Mortgages in Good Standing	$ 1,141,362,746
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	$ 412,481
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 412,481
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)	$ 1,141,775,227
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	$
	$
	$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

1 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
			LIFE AND ANNUITY AFFILIATES						
			LIFE AND ANNUITY NON-AFFILIATES						
			ACCIDENT AND HEALTH AFFILIATES						
			ACCIDENT AND HEALTH NON-AFFILIATES						
26921	22-2005057	01/01/2022	EVEREST REINS CO	DE	OTH/I	MR	Authorized		

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
		Life Contracts		4	5	6	7
	1	2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts
1. Alabama AL	L	8,373	9,655,666			9,664,039	
2. Alaska AK	L	661	1,472,771			1,473,432	
3. Arizona AZ	L	55,077	5,205,911			5,260,988	
4. Arkansas AR	L	53	5,385,655			5,385,708	
5. California CA	L	2,012,549	50,554,245			52,566,794	
6. Colorado CO	L	89,083	6,602,282	167,399		6,858,764	
7. Connecticut CT	L	690,946	15,031,480			15,722,426	
8. Delaware DE	L	23,341	1,652,053			1,675,394	183,000,000
9. District of Columbia DC	L	711	73,624			74,335	
10. Florida FL	L	110,861	58,992,279			59,103,140	
11. Georgia GA	L	66,216	16,882,117			16,948,333	
12. Hawaii HI	L	141,951	2,524,570			2,666,521	
13. Idaho ID	L	27,183	3,714,136			3,741,319	
14. Illinois IL	L	387,985	10,996,762			11,384,747	
15. Indiana IN	L	69,762	10,182,926			10,252,688	
16. Iowa IA	L	3,034	4,902,715			4,905,749	
17. Kansas KS	L	5,301	9,944,537			9,949,838	
18. Kentucky KY	L	16,648	4,463,714			4,480,362	
19. Louisiana LA	L	12,395	14,912,389			14,924,784	
20. Maine ME	L	4,418	1,603,652			1,608,070	
21. Maryland MD	L	144,101	12,312,653			12,456,754	
22. Massachusetts MA	L	39,500	10,756,437			10,795,937	
23. Michigan MI	L	587,591	18,488,574			19,076,165	
24. Minnesota MN	L	727,167	8,118,417			8,845,584	
25. Mississippi MS	L	1,113	3,020,622			3,021,735	
26. Missouri MO	L	46,860	16,375,523			16,422,383	
27. Montana MT	L	2,235	900,692			902,927	
28. Nebraska NE	L	3,174	3,444,301			3,447,475	
29. Nevada NV	L	17,025	3,864,944			3,881,969	
30. New Hampshire NH	L	8,358	7,802,751			7,811,109	
31. New Jersey NJ	L	39,210	24,579,778			24,618,988	
32. New Mexico NM	L	21,829	2,993,496			3,015,325	
33. New York NY	N	3,342	531,017			534,359	
34. North Carolina NC	L	161,340	52,802,335	32,833		52,996,508	
35. North Dakota ND	L	2,124	1,151,360			1,153,484	
36. Ohio OH	L	101,939	24,354,853			24,456,792	
37. Oklahoma OK	L	771	810,403			811,174	
38. Oregon OR	L	16,447	7,619,886			7,636,333	
39. Pennsylvania PA	L	151,620	46,520,012			46,671,632	
40. Rhode Island RI	L	2,329	2,787,287			2,789,616	
41. South Carolina SC	L	3,721	29,691,224			29,694,945	
42. South Dakota SD	L	902	2,183,883			2,184,785	
43. Tennessee TN	L	69,031	26,704,011			26,773,042	
44. Texas TX	L	466,495	25,492,459			25,958,954	
45. Utah UT	L	126,915	5,113,087			5,240,002	
46. Vermont VT	L	93	773,951			774,044	
47. Virginia VA	L	107,776	17,792,756	65,201		17,965,733	
48. Washington WA	L	2,392,987	11,969,145			14,362,132	
49. West Virginia WV	L	284	2,655,270			2,655,554	
50. Wisconsin WI	L	51,151	7,648,931			7,700,082	
51. Wyoming WY	L	428	445,926			446,354	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	13,476	6,467			19,943	
55. US Virgin Islands VI	L						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	355	257,606			257,961	
59. Subtotal	XXX	9,038,237	614,723,541	265,433		624,027,211	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	9,038,237	614,723,541	265,433		624,027,211	183,000,000
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	9,038,237	614,723,541	265,433		624,027,211	183,000,000
98. Less Reinsurance Ceded	XXX	22,020,710	111,124,826	1,515		133,147,051	
99. Totals (All Business) less Reinsurance Ceded	XXX	(12,982,473)	503,598,715	263,918		490,880,160	183,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	355	257,606			257,961	
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	355	257,606			257,961	
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:

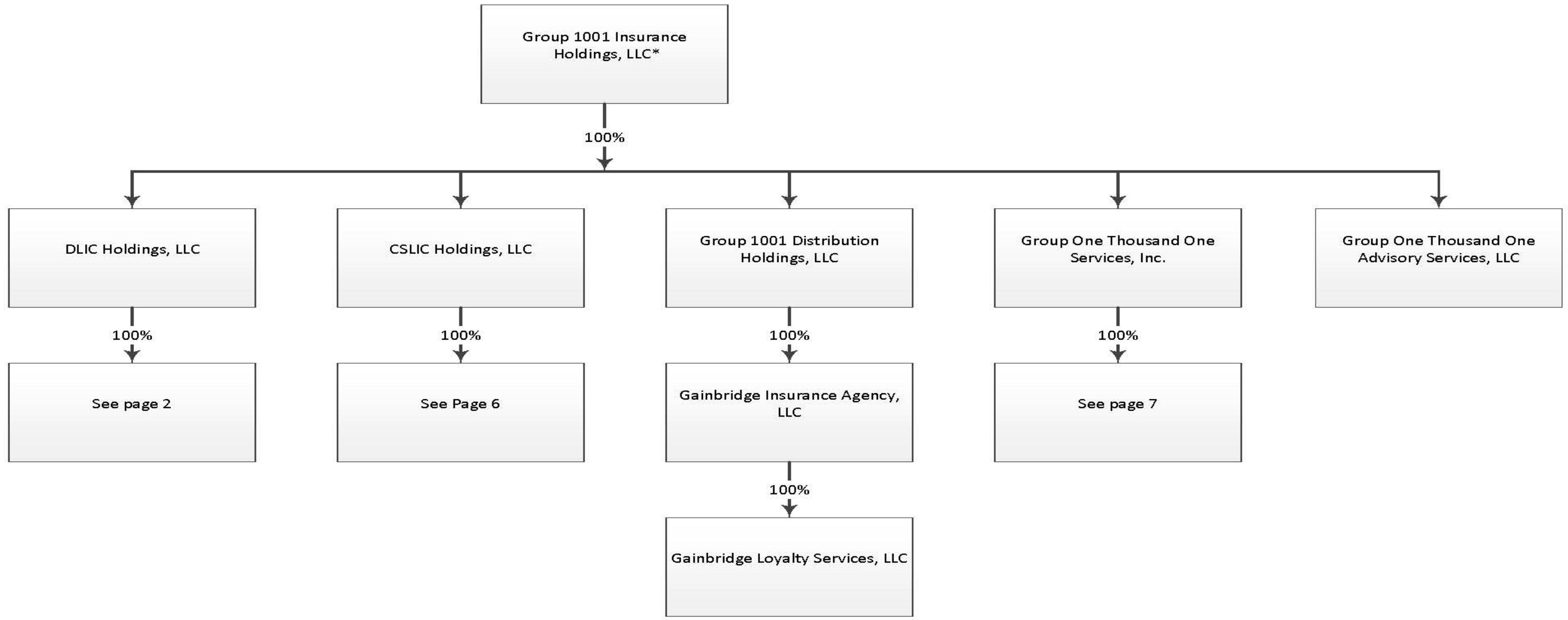
L – Licensed Or Charted – Licensed Insurance carrier or domiciled RRG 52
R – Registered – Non-domiciled RRGs
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state
Q – Qualified – Qualified or accredited reinsurer
N – None of the above – Not allowed to write business 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
March 31, 2022

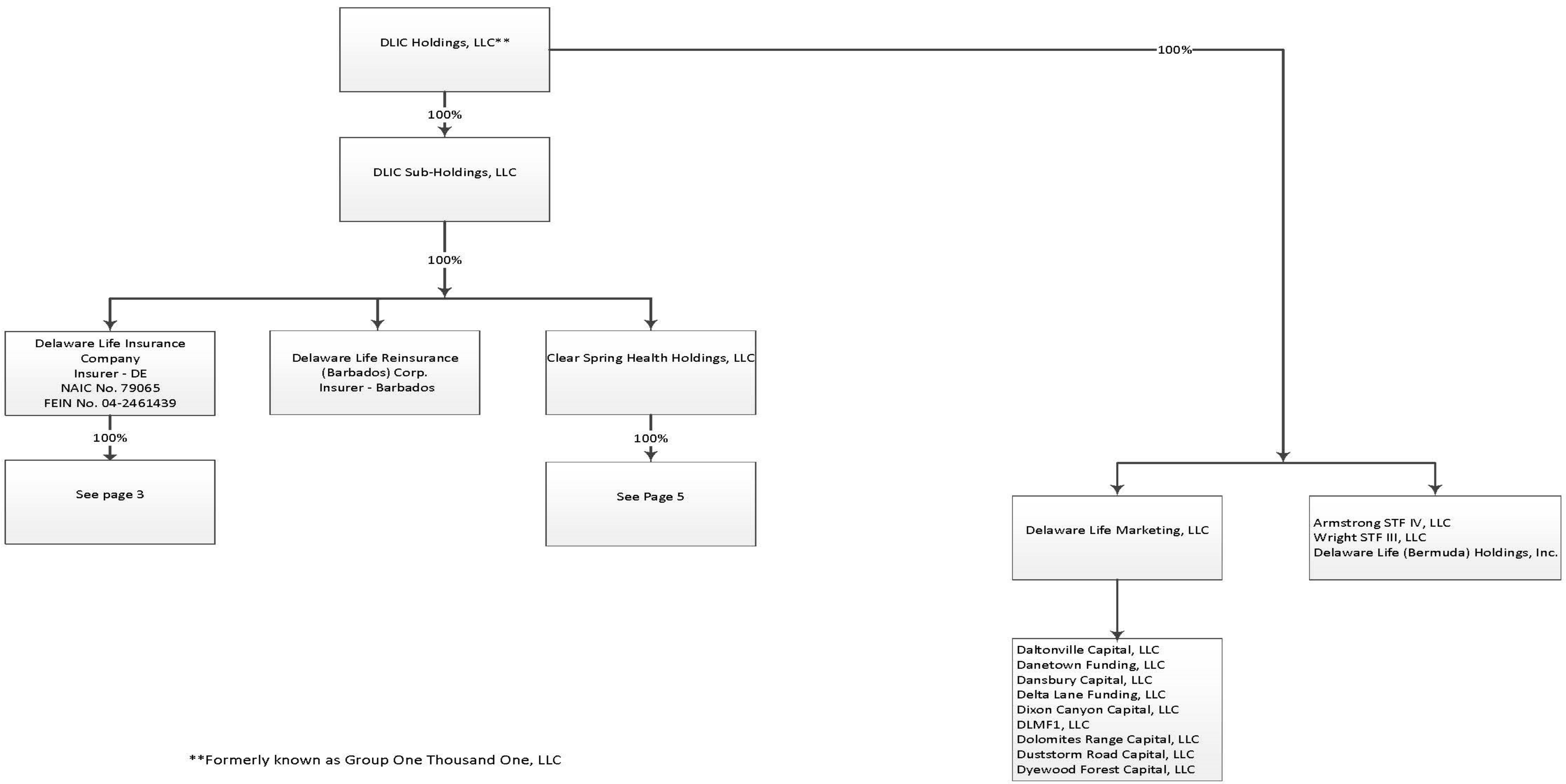


* Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. Group 1001 Insurance Holdings, LLC (“G1001IH”) is a subsidiary of the following intermediate holding companies: Group 1001, Inc. (“G1001”), Delaware Life Holdings Parent, LLC (“DLHP”),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

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

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
March 31, 2022

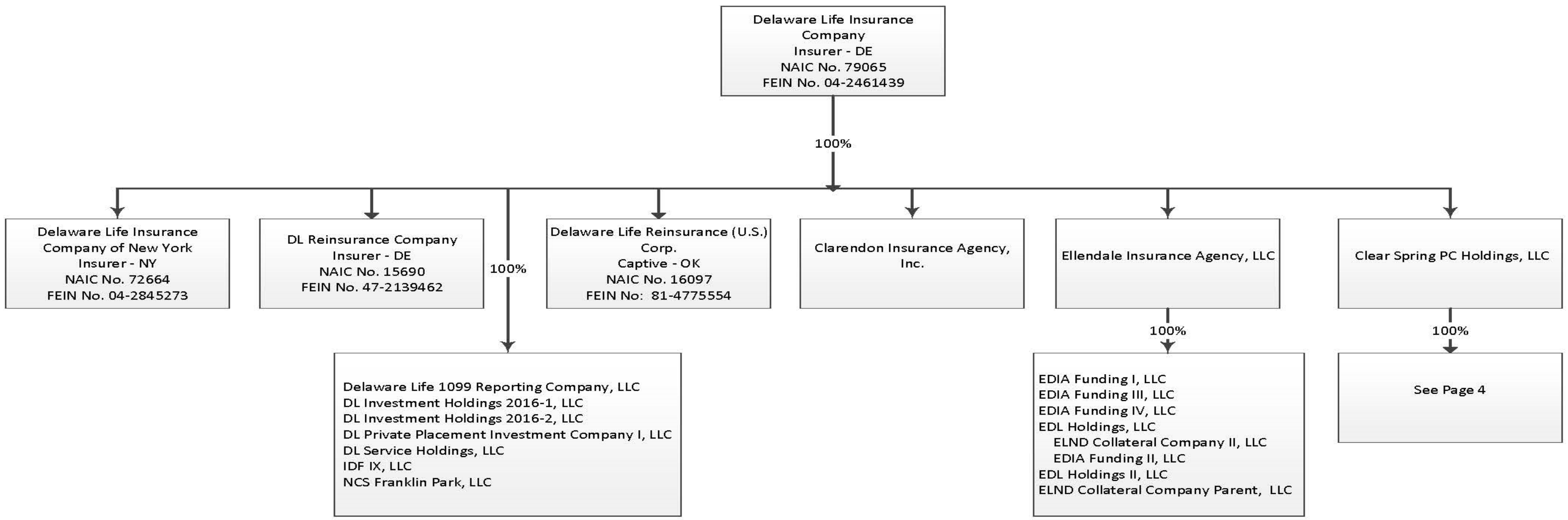


**Formerly known as Group One Thousand One, LLC

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

PART 1 - ORGANIZATIONAL CHART

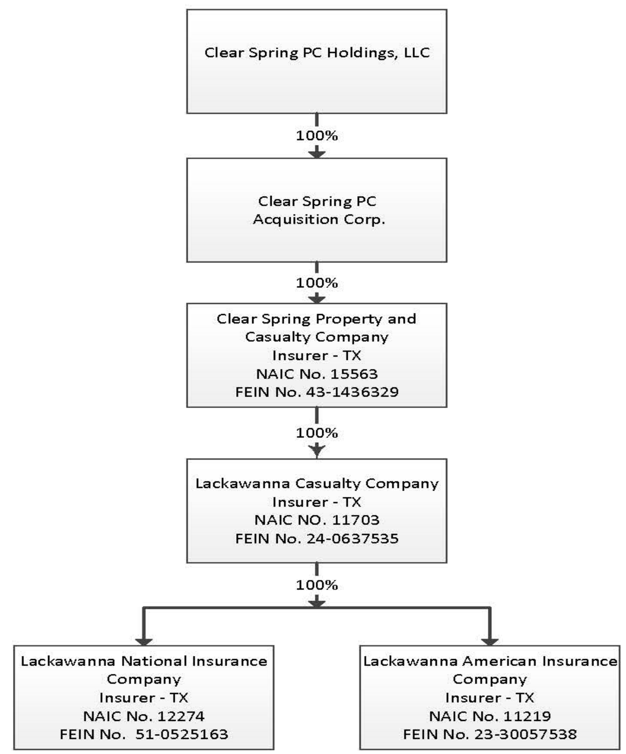
Group 1001
Group No. 4794
March 31, 2022



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

PART 1 - ORGANIZATIONAL CHART

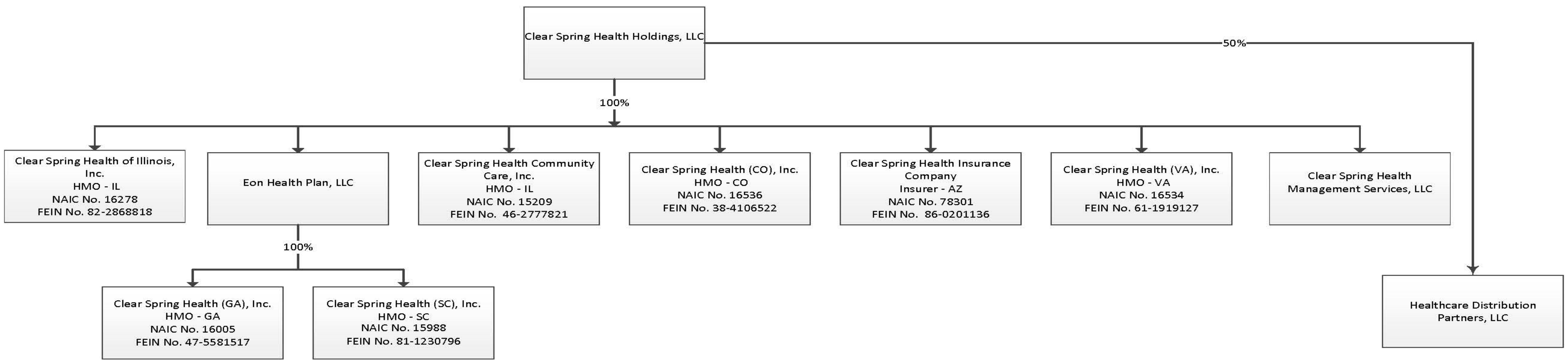
Group 1001
Group No. 4794
March 31, 2022



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

PART 1 - ORGANIZATIONAL CHART

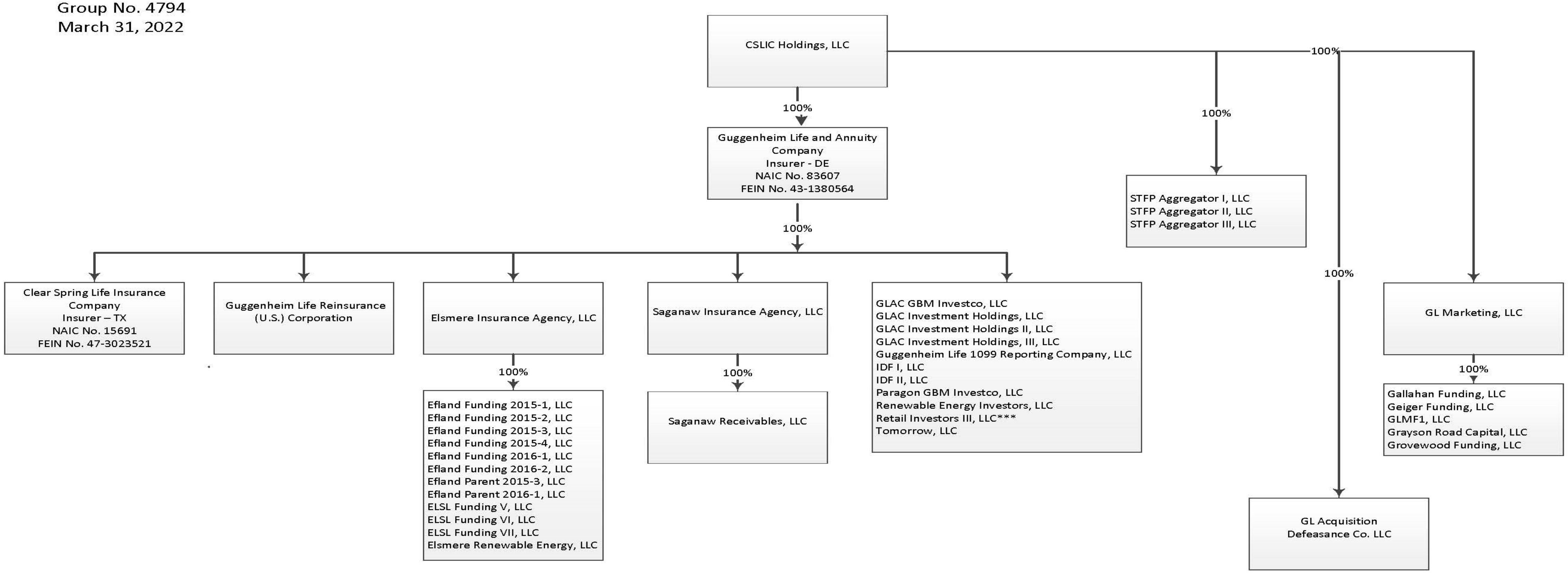
Group 1001
Group No. 4794
March 31, 2022



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

PART 1 - ORGANIZATIONAL CHART

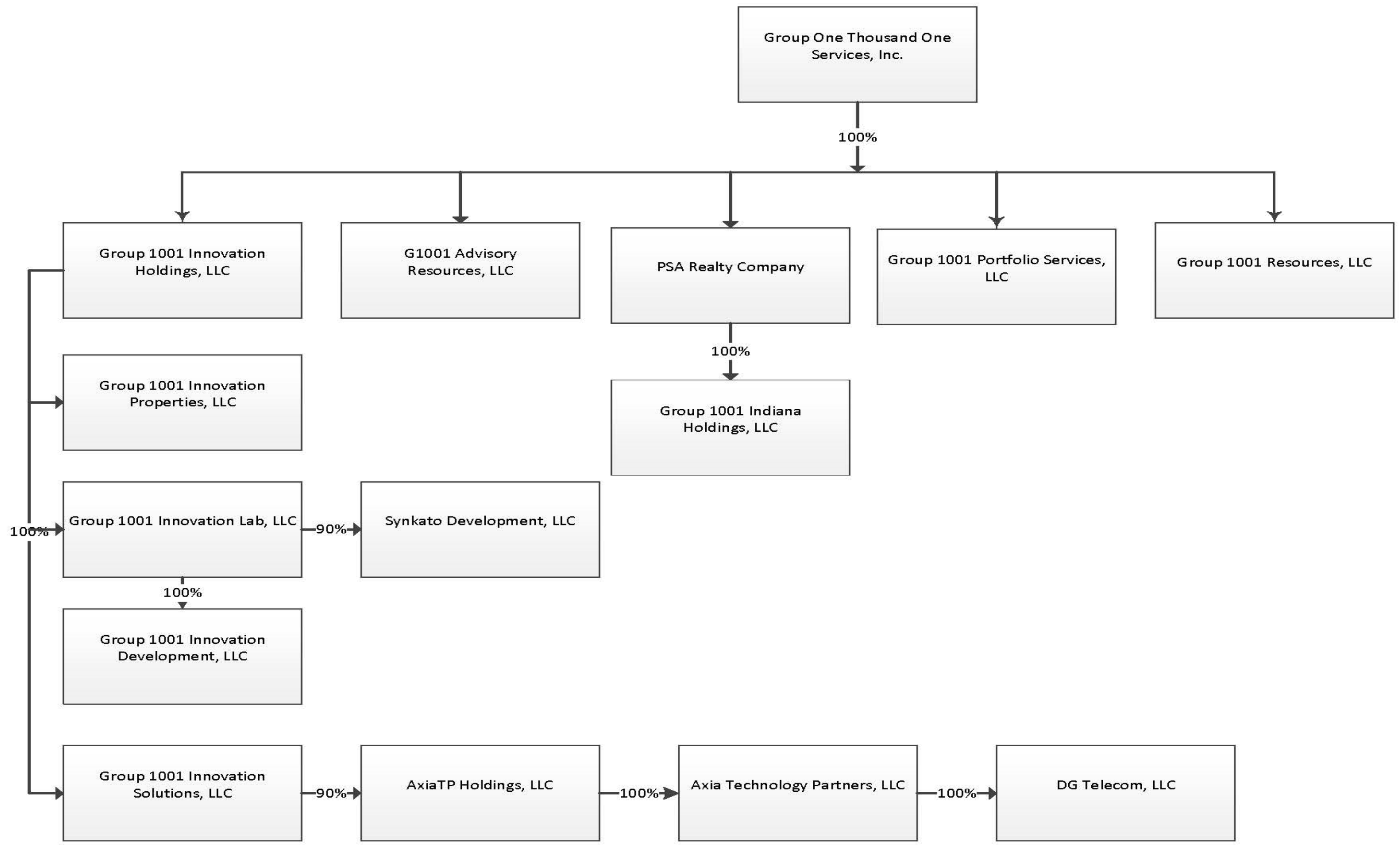
Group 1001
Group No. 4794
March 31, 2022



***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

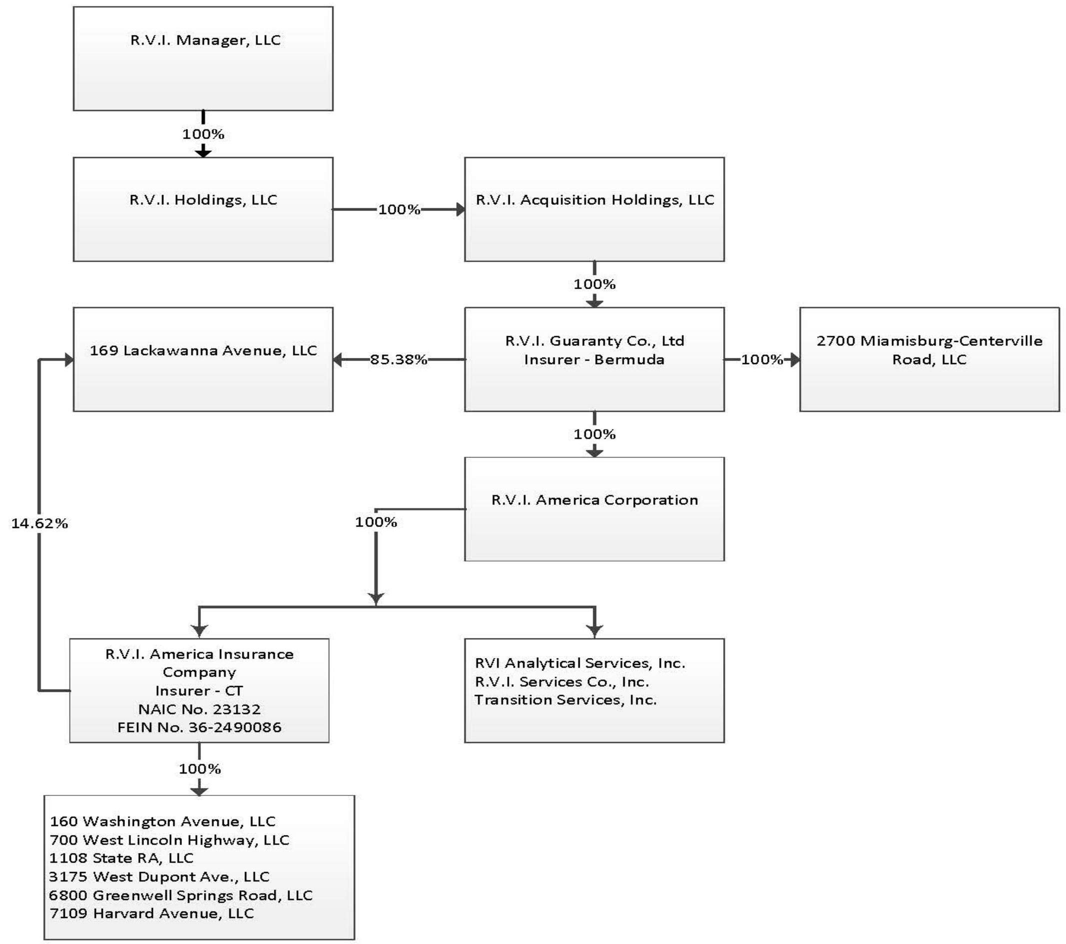
Group 1001
Group No. 4794
March 31, 2022



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

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
March 31, 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	
04794	Group 1001	00000					Group 1001 Insurance Holdings, LLC	DE	UIP	Group 1001, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Distribution Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gainbridge Insurance Agency, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gainbridge Loyalty Services, LLC	DE	NIA	Gainbridge Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group One Thousand One Advisory Services, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	83-1075334				Group One Thousand Services, Inc.	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	83-1510950				Group 1001 Resources, LLC	DE	NIA	Group One Thousand One Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	84-3501155				G1001 Advisory Resources, LLC	DE	NIA	Group One Thousand One Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					PSA Realty Company	PA	NIA	Group One Thousand One Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	84-3527669				Group 1001 Indiana Holdings, LLC	IN	NIA	PSA Realty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Holdings, LLC	DE	NIA	Group One Thousand One Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Properties, LLC	DE	NIA	Group 1001 Innovation Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Lab, LLC	DE	NIA	Group 1001 Innovation Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Synkato Development, LLC	IN	NIA	Group 1001 Innovation Lab, LLC	Ownership	90.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Development, LLC	DE	NIA	Group 1001 Innovation Lab, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Solutions, LLC	DE	NIA	Group 1001 Innovation Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 Innovation Solutions, LLC	Ownership	90.0	Mark R. Walter	NO	

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

1 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 *
04794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DG Telecom, LLC	IN	NIA	Axia Technology Partners, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLIC Holdings, LLC	DE	UIP	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Armstrong STF IV, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Wright STF III, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delaware Life Marketing, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Daltonville Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Danetown Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dansbury Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delta Lane Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dixon Canyon Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DLMF1, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dolomites Range Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Duststorm Road Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Dyewood Forest Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	98-0608562				Delaware Life Reinsurance (Barbados) Corp.	BRB	IA	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	72664	04-2845273				Delaware Life Insurance Company of New York	NY	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16097	81-4775554				Delaware Life Reinsurance (U.S.) Corp.	OK	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	YES	
04794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding I, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding IV, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELND Collateral Company Parent, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	

SCHEDULE Y
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04794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	TX	DS	Clear Spring PC Acquisition Corp.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	11703	24-0637535				Lackawanna Casualty Company	TX	DS	Clear Spring Property and Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	11219	23-3005758				Lackawanna American Insurance Company	TX	DS	Lackawanna Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	12274	51-0525163				Lackawanna National Insurance Company	TX	DS	Lackawanna Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	DLIC Sub-Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	50.0	Mark R. Walter	NO	
04794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5
04794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GL Acquisition Defeasance Co, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GL Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gallahan Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Geiger Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLMF1, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	83607	43-1380564				Guggenheim Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15691	47-3023521				Clear Spring Life Insurance Company	TX	IA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Guggenheim Life Reinsurance (U.S.) Corporation	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Receivables, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding, VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLAC Investment Holdings, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLAC Investment Holdings II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLAC Investment Holdings III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Guggenheim Life 1099 Reporting Company, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF I, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	

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04794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Tomorrow, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JLSB For Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Manager LLC	DE	NIA	Mark R. Walter	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Delaware Life Holdings Parent, LLC	Other		Mark R. Walter	NO	6
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager LLC	Ownership	100.0	Mark R. Walter	NO	

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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	

Asterisk	Explanation
1	Non-Voting, Economic Interest 79.27%
2	Voting Control 72.92%, Economic Interest 15.12%
3	Voting Control 27.08%, Economic Interest 5.61%
4	Non-Voting, Economic Interest 79.27% in Delaware Life Holdings Parent II, LLC
5	Health Maintenance Organization
6	Non-Voting, Economic Interest 100%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	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 1

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

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

6. 7 9 0 6 5 2 0 2 2 4 4 8 0 0 0 0 1

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

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	5,392,168	5,392,168		
2505. Amounts due from agents	114,402	26,300	88,102	55,811
2506. Prepaid Reinsurance Premium				
2507.				
2597. Summary of remaining write-ins for Line 25 from Page 02	5,506,570	5,418,468	88,102	55,811

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	11,759,548	9,559,488
2505. Surplus note interest due and accrued	10,302,692	2,788,062
2506. Mortgage commitment fees	1,100,000	6,855,546
2507. Reinsurance adjustment	557,844	571,185
2597. Summary of remaining write-ins for Line 25 from Page 03	23,720,084	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	222,965,832	632,981,310
2.2 Additional investment made after acquisition	25,742,076	66,710,052
3. Capitalized deferred interest and other		1,293,250
4. Accrual of discount	63,980	313,552
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(44,466)	109,393
7. Deduct amounts received on disposals	67,248,954	196,788,616
8. Deduct amortization of premium and mortgage interest points and commitment fees	159,470	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)	1,144,235,228	962,916,230
12. Total valuation allowance	(2,460,000)	(2,460,000)
13. Subtotal (Line 11 plus Line 12)	1,141,775,228	960,456,230
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,141,775,228	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	13,168,303	416,689,563
2.2 Additional investment made after acquisition	707,082	349,309,548
3. Capitalized deferred interest and other		
4. Accrual of discount	833	1,726,606
5. Unrealized valuation increase (decrease)	100,024,751	(76,149,009)
6. Total gain (loss) on disposals	7,897,805	(65,370)
7. Deduct amounts received on disposals	211,342,442	40,558,847
8. Deduct amortization of premium and depreciation	39,630	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)	1,493,527,285	1,584,919,403
12. Deduct total nonadmitted amounts	17,128,675	17,128,675
13. Statement value at end of current period (Line 11 minus Line 12)	1,476,398,610	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	936,669,841	6,847,098,974
3. Accrual of discount	7,191,606	36,767,641
4. Unrealized valuation increase (decrease)	(4,222,186)	(17,716,740)
5. Total gain (loss) on disposals	590,964	47,743,909
6. Deduct consideration for bonds and stocks disposed of	820,443,884	6,506,958,658
7. Deduct amortization of premium	6,428,820	29,695,160
8. Total foreign exchange change in book/adjusted carrying value	293,226	(5,698,337)
9. Deduct current year's other-than-temporary impairment recognized	105,573	32,341,099
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	83,020	16,274,504
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,098,120,731	14,984,492,537
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	15,098,120,731	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)	5,914,273,570	247,720,586	667,904,431	277,183,023	5,771,272,748			5,914,273,570
2. NAIC 2 (a)	6,689,751,255	538,149,960	11,733	(210,403,474)	7,017,486,008			6,689,751,255
3. NAIC 3 (a)	369,042,338	51,221,404	626,372	(27,835,145)	391,802,225			369,042,338
4. NAIC 4 (a)	168,427,961	67,961,822		(28,780,493)	207,609,290			168,427,961
5. NAIC 5 (a)	50,953,809	2,233,125		(9,585,369)	43,601,565			50,953,809
6. NAIC 6 (a)	12,364,265			177,264	12,541,529			12,364,265
7. Total Bonds	13,204,813,198	907,286,897	668,542,536	755,806	13,444,313,365			13,204,813,198
PREFERRED STOCK								
8. NAIC 1	766,983,281	9,224,743	279,166	(33,570)	775,895,288			766,983,281
9. NAIC 2	205,997,413		150,948,200	(3,134,192)	51,915,021			205,997,413
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	255,000,000				255,000,000			255,000,000
13. NAIC 6								
14. Total Preferred Stock	1,227,980,694	9,224,743	151,227,366	(3,167,762)	1,082,810,309			1,227,980,694
15. Total Bonds & Preferred Stock	14,432,793,892	916,511,640	819,769,902	(2,411,956)	14,527,123,674			14,432,793,892

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $;
NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 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	1,841,231,541	XXX	1,841,231,541	3,140,419	

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	824,583,285	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	626,971,383	1,871,817,011
7. Deduct amortization of premium		74,278
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,841,231,541	1,643,619,639
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,841,231,541	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	5,476,250
3.	Unrealized Valuation increase/(decrease)	(79,115,965)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(3,452,727)
6.	Considerations received/(paid) on terminations	2,023,523
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,272,986)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	242,403,385
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	242,403,385

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)				100,550,214
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	(100,397,861)			
3.14	Section 1, Column 18, prior year	(19,265,112)	(81,132,749)	(81,132,749)	
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	(100,397,861)			
3.24	Section 1, Column 19, prior year plus	(19,265,112)			
3.25	SSAP No. 108 adjustments		(81,132,749)	(81,132,749)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		68,598,260		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(12,534,489)			
4.23	SSAP No. 108 adjustments		(12,534,489)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				81,132,749
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)				22,997,593
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				22,997,593

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	19,990,418	14,276,301	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	1,939,076	(1,062,098)	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2FE	18,051,342	15,338,399
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	15,096,682	12,803,093	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	1,523,125	(834,267)	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1FE	13,573,557	13,637,360
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,824,383	5,691,932	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	648,916	(355,433)	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2FE	6,175,467	6,047,365
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,863,156	4,854,941	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	573,104	(313,908)	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2FE	5,290,053	5,168,849
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	4,030,681	3,402,034	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	317,238	(173,762)	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2FE	3,713,443	3,575,795
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,996,691	1,873,983	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	176,128	(148,633)	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2FE	1,820,563	2,022,616
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,326,844	8,617,607	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	935,377	(789,356)	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2FE	9,391,467	9,406,963
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,294,763	7,260,835	05/13/2020	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	706,934	(596,575)	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2FE	7,587,829	7,857,410
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,417,510	2,901,823	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	303,332	(255,979)	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1FE	3,114,178	3,157,801
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	121,478	103,908	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	9,882	(8,339)	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2FE	111,597	112,247
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,950,228	5,226,776	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	625,818	(300,202)	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2FE	5,324,410	5,526,978
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,672,201	1,438,841	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	169,848	(81,475)	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2FE	1,502,353	1,520,317
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,183,495	6,953,623	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	864,916	(414,895)	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2FE	6,318,580	7,368,519
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	86,824	84,463	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(9,728)	(13,287)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	3FE	96,553	97,750
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	87,626	87,770	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(9,728)	(13,287)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FE	97,354	101,057
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,216,539	8,041,131	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(895,493)	(1,223,058)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2FE	9,112,032	9,264,188
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,178,429	9,028,084	05/15/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(987,620)	(1,348,884)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2FE	10,166,049	10,376,968
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,561,940	4,410,047	08/01/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(398,862)	(544,762)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2FE	4,960,802	4,954,809
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	222,534	215,124	09/27/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(19,457)	(26,574)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2FE	241,990	241,698

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	9,004,967	8,985,712	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(972,833)	(1,328,688)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2FE	9,977,800	10,314,400
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,810,065	4,649,910	06/03/2020	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(420,556)	(574,392)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2FE	5,230,621	5,224,302
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	958,000	995,541	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(97,283)	(132,869)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2FE	1,055,284	1,128,410
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	171,686	172,204	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(19,457)	(26,574)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2FE	191,142	198,778
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	14,639,563	14,894,773	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(1,674,538)	(2,287,071)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2FE	16,314,101	17,181,844
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	3,775,145	3,882,448	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(420,556)	(574,392)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2FE	4,195,701	4,456,840
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,683,682	3,724,976	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(411,022)	(561,371)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2FE	4,094,705	4,286,347
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	7,941,089	8,008,300	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(875,550)	(1,195,820)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2FE	8,816,640	9,204,120
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	172,681	169,984	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(19,457)	(26,574)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1FE	192,138	196,558
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	648,147	652,576	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(72,963)	(99,652)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1FE	721,109	752,228
9999999999 Totals				158,927,450	143,408,741	XXX	XXX	XXX	1,488,591	(15,312,176)	XXX	XXX	XXX	157,438,860	158,720,917

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	158,627,816
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	438,852	XXX		XXX		XXX		XXX	438,852
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		XXX		XXX		XXX	139,218
7. Ending Inventory	4	158,927,450							4	158,927,450

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	242,403,385	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	123,395,453	
3.	Total (Line 1 plus Line 2)		365,798,838
4.	Part D, Section 1, Column 6	371,314,881	
5.	Part D, Section 1, Column 7	(105,913,903)	
6.	Total (Line 3 minus Line 4 minus Line 5)		100,397,861
		Fair Value Check	
7.	Part A, Section 1, Column 16	225,602,618	
8.	Part B, Section 1, Column 13	22,997,593	
9.	Total (Line 7 plus Line 8)		248,600,211
10.	Part D, Section 1, Column 9	362,521,187	
11.	Part D, Section 1, Column 10	(113,920,977)	
12.	Total (Line 9 minus Line 10 minus Line 11)		1
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	128,011,190	
14.	Part B, Section 1, Column 20	101,497,114	
15.	Part D, Section 1, Column 12	229,508,304	
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	385,729,883	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	408,491,246	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)	316,539,305	339,300,668
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	316,539,305	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								
5000023	PALMETTO	FL		12/21/2020	5.000		295	76,126
5000462	LOWER LAKE	CA		01/25/2022	4.500	234,716		340,119
5000463	SANFORD	NC		01/25/2022	4.500	298,205		361,900
5000464	LORENA	TX		01/25/2022	5.000	168,015		191,907
5000465	DELANO	TN		01/25/2022	6.000	90,319		100,982
5000466	MUNFORD	AL		01/25/2022	4.750	82,061		128,501
5000467	NEW RINGGOLD	PA		01/25/2022	6.750	34,359		136,347
5000468	PRESTON	ID		01/25/2022	6.250	55,657		61,219
5000469	OVERTON	TX		01/25/2022	4.750	97,981		118,909
5000470	SAN JOSE	CA		01/25/2022	7.500	268,877		317,072
5000471	FORESTHILL	CA		01/25/2022	7.000	74,272		88,000
5000472	TALENT	OR		01/25/2022	6.500	77,072		82,474
5000473	EL MIRAGE	AZ		01/25/2022	6.250	47,628		53,620
5000474	HUDSONVILLE	MI		01/25/2022	6.250	53,377		56,754
5000475	VALRICO	FL		01/25/2022	6.000	68,302		77,265
5000476	RAYNE	LA		01/25/2022	5.750	42,697		51,567
5000477	DONALD	OR		01/25/2022	6.500	114,479		114,766
5000478	MYRTLE BEACH	SC		01/25/2022	6.750	51,920		77,262
5000479	STUART	FL		01/25/2022	6.250	75,624		80,408
5000480	CORNELIUS	OR		01/25/2022	6.500	146,437		146,804
5000481	SILVER CITY	NM		01/25/2022	5.750	89,258		191,644
5000482	HEREFORD	PA		01/25/2022	7.500	78,779		92,900
5000483	DEL VALLE	TX		01/25/2022	7.250	123,403		135,369
5000484	OXNARD	CA		01/25/2022	7.500	224,464		264,698
5000485	DAVIE	FL		01/25/2022	6.750	113,908		139,082
5000486	MURRELLS INLET	SC		01/25/2022	5.750	139,969		169,044
5000487	MELROSE	FL		01/25/2022	4.500	247,590		369,814
5000488	NORWOOD	NC		01/25/2022	5.250	203,176		219,176
5000489	QUITMAN	TX		01/25/2022	4.500	120,850		141,362
5000490	FLORENCE	OR		01/25/2022	5.500	192,765		197,000
5000491	SPARTA	MO		01/25/2022	5.500	145,750		148,953
5000492	MOXEE	WA		01/25/2022	5.500	278,873		285,000
5000493	ROXBORO	NC		02/18/2022	6.750	106,612		128,525
5000494	DIANA	TX		02/18/2022	6.500	111,585		111,865
5000495	JESSUP	MD		02/18/2022	7.500	84,809		86,966
5000496	FORT DEPOSIT	AL		02/18/2022	5.750	68,798		92,321
5000497	PIEDMONT	AL		02/18/2022	7.500	46,749		144,126
5000498	POTTSTOWN	PA		02/18/2022	5.750	31,029		59,960
5000499	ORLANDO	FL		02/18/2022	8.000	79,290		82,336
5000500	CONWAY	SC		02/18/2022	5.750	149,098		205,706
5000501	SARASOTA	FL		02/18/2022	6.000	49,753		62,129
5000502	MONTICELLO	AR		02/18/2022	6.500	148,483		153,709
5000503	COATESVILLE	PA		02/18/2022	5.750	30,408		36,724
5000504	ROCKY POINT	NC		02/18/2022	5.250	104,432		155,985
5000505	RUSKIN	FL		02/18/2022	5.500	245,425		264,752
5000506	POINT	TX		02/18/2022	4.500	196,744		201,066
5000507	LAKELAND	FL		02/18/2022	4.500	206,777		244,822
5000508	CHIEFLAND	FL		02/18/2022	5.000	95,835		193,842
5000509	COCHRANTON	PA		02/18/2022	5.500	161,453		165,000
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other						5,958,063	295	7,405,878
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
4006610	Milwaukee	WI		10/01/2019	5.850		336,240	12,900,000
4006770	Los Angeles	CA		10/22/2020	5.250		2,231,623	60,008,572
4006780	Philadelphia	PA		12/23/2020	5.250		1,827,382	99,600,000
4006810	Waddell	AZ		06/17/2021	5.850		5,420,353	40,800,000
4006840	Opa-Locka	FL		07/01/2021	5.800		5,408,542	111,500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
4006880	Fort Worth	TX		09/01/2021	3.750		565,073	46,187,818
4007000	Houston	TX		10/18/2021	4.641		172,000	139,900,000
4007020	Durham	NC		11/01/2021	5.850		3,257,669	45,200,000
4007030	Los Angeles	CA		10/12/2021	5.250		1,130,800	98,550,000
4007050	Millstone	NJ		11/09/2021	5.850		521,651	32,000,000
4007070	Longmont	CO		11/30/2021	5.900		4,035,172	21,730,000
4007100	Richmond Hill	GA		01/21/2022	5.910	38,643,370		75,540,000
4007120	Garland	TX		01/07/2022	9.250	19,876,800		26,051,027
4007130	Mechanicsburg	PA		02/18/2022	3.600	38,300,000		58,400,000
4007140	Camp Hill	PA		02/18/2022	3.600	29,200,000		43,500,000
4007150	Jacksonville	FL		03/10/2022	3.500	55,000,000		92,950,000
4007160	Big Sky	MT		03/07/2022	7.750	2,842,720	835,276	89,747,126
4007170	South Bend	IN		03/14/2022	7.000	33,144,879		105,397,366
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						217,007,769	25,741,781	1,199,961,909
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						222,965,832	25,742,076	1,207,367,787
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						222,965,832	25,742,076	1,207,367,787

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
Mortgages closed by repayment																	
0716814	Vestavia Hills	AL		03/29/2012	03/04/2022	2,739,801							2,686,963	2,686,963			
0740329	White Plains	NY		07/18/2006	03/01/2022	26,177,631							26,010,657	26,010,657			
4006520	Union City	CA		01/18/2019	03/17/2022	1,483,106							1,477,702	1,477,702			
4006600	San Francisco	CA		08/27/2019	02/24/2022	29,700,000							29,700,000	29,700,000			
4006680	South Hill	VA		12/20/2019	01/31/2022	747,052							747,052	747,052			
4006690	Hillsborough	NC		12/20/2019	03/09/2022	1,105,135							1,105,135	1,105,135			

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
4006700	Roxboro	NC		12/20/2019	01/10/2022	868,207							868,207	868,207			
5000001	SULPHUR	LA		12/21/2020	03/08/2022	137,383		(40)			(40)		136,957	130,583		(6,374)	(6,374)
5000034	HUNTINGTON BEACH	CA		12/21/2020	03/08/2022	251,551		(137)			(137)		250,706	239,517		(11,189)	(11,189)
5000038	FLAT ROCK	NC		12/21/2020	01/10/2022	87,126							87,126	83,978		(3,148)	(3,148)
5000041	WAXAHACHIE	TX		12/21/2020	02/08/2022	58,494		(29)			(29)		58,259	55,748		(2,511)	(2,511)
5000050	AIKEN	SC		01/27/2021	01/10/2022	217,591							217,591	211,537		(6,054)	(6,054)
5000153	CRESTVIEW	FL		04/29/2021	02/08/2022	178,489		(22)			(22)		178,182	173,116		(5,066)	(5,066)
5000234	KERENS	TX		05/27/2021	02/08/2022	59,390		(11)			(11)		59,228	57,555		(1,673)	(1,673)
5000256	STOCKTON	CA		05/27/2021	02/08/2022	87,108		(20)			(20)		86,781	81,891		(4,890)	(4,890)
5000327	PORT RICHEY	FL		08/26/2021	03/08/2022	25,819		(29)			(29)		25,482	24,202		(1,280)	(1,280)
5000334	MARTINSBURG	WV		08/26/2021	01/10/2022	42,156							42,156	40,752		(1,404)	(1,404)
5000437	LENOX	MI		11/19/2021	03/08/2022	26,677		(15)			(15)		26,479	25,603		(877)	(877)
0199999 - Mortgages closed by repayment						63,992,716		(303)			(303)		63,764,663	63,720,198		(44,466)	(44,466)
Mortgages with partial repayments																	
0716500	RANDOLPH	MA		06/01/2013		820,056		(1,134)			(1,134)			13,301			
0716810	Raleigh	NC		05/25/2012		2,145,683								40,521			
0716814	Vestavia Hills	AL		03/29/2012		2,739,801								52,838			
0716822	Sandy	UT		06/28/2012		1,325,077								53,375			
0740058	Ewing Twshp	NJ		06/14/2005		470,002								58,229			
0740063	Atlanta	GA		06/25/2019		256,910								29,089			
0740102	Huntington	NY		06/14/2005		463,067								12,911			
0740111	Colton	CA		06/01/2013		1,135,274		(3,001)			(3,001)			46,310			
0740112	Santa Fe Springs	CA		04/14/2004		247,247								128,872			
0740113	Fountain Valley	CA		06/01/2013		483,181		(2,148)			(2,148)			61,539			
0740147	St. Louis	MO		06/25/2019		297,469								26,056			
0740156	Pelham Bay	NY		07/22/2004		1,168,197								68,411			
0740163	Visalia	CA		12/14/2021		1,648,841		(10,764)			(10,764)			36,827			
0740176	Santa Fe	NM		09/30/2004		3,244,079								81,066			
0740243	Fresno	CA		11/29/2005		2,625,448								56,518			
0740247	Cuyahoga Heights	OH		10/20/2005		1,274,959								73,312			
0740287	Visalia	CA		12/14/2021		1,846,388		(7,851)			(7,851)			33,004			
0740291	Webster	TX		04/13/2006		997,916								49,731			
0740329	White Plains	NY		07/18/2006		26,177,631								166,974			
0740333	Corvallis	OR		10/16/2006		2,570,528								112,296			
0740350	Houston	TX		09/13/2006		967,994								42,878			
0740389	PARKER	CO		02/15/2007		1,644,158								102,384			
0740393	Medford	OR		06/25/2019		1,139,055								44,601			
0780813	Atlanta	GA		09/10/2003		170,865								22,161			
0780856	Houston	TX		01/27/2005		278,318								20,001			
0780874	Lehi	UT		11/12/2004		340,129								26,092			
0780931	Dana Point	CA		01/18/2006		468,954								25,057			
0780939	Fayettville	NC		07/18/2006		598,764		8,858			8,858			79,113			
0780955	Tucson	AZ		09/08/2006		1,639,702								28,401			
0780960	North Salt Lake	UT		10/06/2006		282,525								12,282			
0780970	Springfield	OR		12/15/2006		750,370								32,249			
0790319	Houston	TX		06/25/2019		779,175		(4,634)			(4,634)			61,173			
0790323	Queens	NY		06/25/2019		1,598,834		(7,433)			(7,433)			36,039			
0790333	Sacramento	CA		06/25/2019		943,868		(5,410)			(5,410)			61,779			
0790337	Orange Park	FL		06/25/2019		1,170,236		(5,924)			(5,924)			69,066			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		293,148		(2,227)			(2,227)			9,882			
0790353	RANDOLPH	MA		06/25/2019		3,591,361		(20,191)			(20,191)			58,899			
0790358	NEW YORK	NY		06/25/2019		10,715,460		(57,498)			(57,498)			155,448			
4005750	Denver	CO		12/01/2014		13,550,412								89,747			

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
4006101	Long Island City, Queens	NY		04/08/2016		9,816,048		35,484			35,484			51,301			
4006102	Long Island City, Queens	NY		04/08/2016		4,824,714		17,387			17,387			25,213			
4006440	Canandaigua	NY		03/27/2018		19,346,171								186,967			
4006441	Canandaigua	NY		12/19/2019		5,011,351		1,877			1,877			48,563			
4006442	Canandaigua	NY		12/19/2019		1,002,276		375			375			9,713			
4006520	Union City	CA		01/18/2019		1,483,106								5,403			
4006760	San Diego	CA		04/01/2020		7,748,634								31,275			
4007100	Richmond Hill	GA		01/21/2022										613,125			
5000001	SULPHUR	LA		12/21/2020		137,383								386			
5000002	NAVARRE	FL		12/21/2020		113,820		(131)			(131)			710			
5000004	ZEPHYRHILLS	FL		12/21/2020		19,702		(39)			(39)			73			
5000005	ZEPHYRHILLS	FL		12/21/2020		41,553		(102)			(102)			322			
5000006	SPARTANBURG	SC		12/21/2020		104,465		(55)			(55)			524			
5000007	LIVE OAK	FL		12/21/2020		49,704		(83)			(83)			917			
5000008	UPPER MARLBORO	MD		12/21/2020		71,200		(70)			(70)			321			
5000009	TAMPA	FL		12/21/2020		70,587		(140)			(140)			508			
5000011	DALY CITY	CA		12/21/2020		386,749		(214)			(214)			1,735			
5000012	SORRENTO	FL		12/21/2020		62,093		(92)			(92)			324			
5000013	MARGATE	FL		12/21/2020		32,368		(52)			(52)			533			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		36,573		(128)			(128)			1,259			
5000015	WILLIS	TX		12/21/2020		18,436		(223)			(223)			1,523			
5000016	DEWEY	AZ		12/21/2020		44,740		(60)			(60)			459			
5000017	GARDEN GROVE	CA		12/21/2020		132,447		(131)			(131)			873			
5000018	MARBLE FALLS	TX		12/21/2020		69,645		(65)			(65)			472			
5000019	EAST STROUDSBURG	PA		12/21/2020		88,943		(134)			(134)			326			
5000020	BLOOMBURG	TX		12/21/2020		166,711		(79)			(79)			3,762			
5000021	DALY CITY	CA		12/21/2020		380,777		(348)			(348)			1,800			
5000022	MESA	AZ		12/21/2020		67,051		(47)			(47)			486			
5000023	PALMETTO	FL		12/21/2020		62,514		(57)			(57)			414			
5000024	DEATSVILLE	AL		12/21/2020		139,676		(72)			(72)			716			
5000025	WILLOW PARK	TX		12/21/2020		58,060		(74)			(74)			643			
5000026	WOODBURN	OR		12/21/2020		198,581		(100)			(100)			875			
5000029	OCEANSIDE	CA		12/21/2020		203,269		(148)			(148)			1,387			
5000031	WILLIS	TX		12/21/2020		59,611		(49)			(49)			269			
5000032	FAIRHOPE	AL		12/21/2020		21,728		(27)			(27)			255			
5000033	GROVELAND	FL		12/21/2020		54,037		(52)			(52)			388			
5000034	HUNTINGTON BEACH	CA		12/21/2020		251,551								708			
5000037	DEWEY	AZ		12/21/2020		35,479		(28)			(28)			173			
5000039	KEY LARGO	FL		12/21/2020		56,679		(71)			(71)			951			
5000040	GUTHRIE	OK		12/21/2020		158,518		(141)			(141)			415			
5000041	WAXAHACHIE	TX		12/21/2020		58,494		(1)			(1)			205			
5000042	LINCOLN	AL		12/21/2020		115,867		(108)			(108)			648			
5000043	KYLE	TX		12/21/2020		56,263		(55)			(55)			378			
5000044	IOWA	LA		12/21/2020		56,762		(95)			(95)			1,554			
5000046	SAN ANTONIO	TX		12/21/2020		26,887		(63)			(63)			1,269			
5000047	TUCSON	AZ		12/21/2020		94,086		(53)			(53)			461			
5000048	RICEVILLE	TN		01/27/2021		147,007		(93)			(93)			717			
5000049	SEMINOLE	TX		01/27/2021		107,045		(91)			(91)			481			
5000051	BALLSTON SPA	NY		01/27/2021		50,789		(66)			(66)			261			
5000052	CLINTON	MO		01/27/2021		36,772		(45)			(45)			139			
5000053	NOBLE	OK		01/27/2021		115,862		(43)			(43)			30			
5000054	SEGUIN	TX		01/27/2021		126,057		(71)			(71)			607			
5000055	FORT WHITE	FL		01/27/2021		71,555		(69)			(69)			501			
5000056	LEGRANGE	NC		01/27/2021		64,244		(94)			(94)			375			

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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/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
5000057	DODGE CITY	KS		01/27/2021		54,178		(52)			(52)			672			
5000059	LUCEDALE	MS		01/27/2021		68,319		(116)			(116)			428			
5000060	KENDLETON	TX		01/27/2021		63,497		(83)			(83)			403			
5000061	HOT SPRINGS	AR		01/27/2021		34,392		(48)			(48)			220			
5000062	HERMANN	MO		01/27/2021		62,553		(59)			(59)			500			
5000063	TEXARKANA	AR		01/27/2021		65,608		(45)			(45)			486			
5000064	BANQUETE	TX		01/27/2021		102,464		(72)			(72)			661			
5000065	DWIGHT	IL		01/27/2021		181,732		(120)			(120)			1,532			
5000066	MESA	AZ		01/27/2021		65,588		(48)			(48)			503			
5000067	MURRELLS INLET	SC		01/27/2021		73,122		(91)			(91)			442			
5000068	MAGNOLIA	AR		01/27/2021		63,185		(73)			(73)			356			
5000069	BEAVERTON	OR		01/27/2021		90,667		(74)			(74)			633			
5000071	DOUBLE SPRINGS	AL		01/27/2021		96,632		(54)			(54)			469			
5000072	SAN JOSE	CA		01/27/2021		172,766		(192)			(192)			967			
5000074	SAN JOSE	CA		01/27/2021		295,770		(196)			(196)			1,383			
5000075	JACKSONVILLE	FL		02/24/2021		172,572		(95)			(95)			857			
5000076	CHIPLEY	FL		02/24/2021		54,573		(68)			(68)			632			
5000077	CALHOUN	MO		02/24/2021		111,373		(79)			(79)			505			
5000078	BONIFAY	FL		02/24/2021		175,799		(114)			(114)			891			
5000079	BAXLEY	GA		02/24/2021		218,589		(51)			(51)			936			
5000080	SEVERN	MD		02/24/2021		57,032		(61)			(61)			670			
5000081	ALTAMONT	TN		02/24/2021		91,048		(81)			(81)			623			
5000082	VANCOUVER	WA		02/24/2021		89,139		(68)			(68)			265			
5000083	SEGUIN	TX		02/24/2021		198,543		(32)			(32)			974			
5000084	PANGBURN	AR		02/24/2021		46,350		(80)			(80)			482			
5000085	AVON PARK	FL		02/24/2021		79,266		(76)			(76)			760			
5000086	DEXTER	OR		02/24/2021		45,144		(84)			(84)			238			
5000087	ARCADIA	FL		02/24/2021		20,935		(36)			(36)			322			
5000088	KENT	WA		02/24/2021		72,594		(55)			(55)			503			
5000089	SAN JOSE	CA		02/24/2021		142,867		(123)			(123)			936			
5000090	BULLHEAD CITY	AZ		02/24/2021		77,220		(69)			(69)			522			
5000092	NEWALLA	OK		02/24/2021		110,801		(70)			(70)			578			
5000093	EAST PRAIRIE	MO		02/24/2021		107,918		(97)			(97)			464			
5000095	EL MIRAGE	AZ		02/24/2021		58,216		(70)			(70)			3,194			
5000096	CANBY	OR		02/24/2021		47,979		(55)			(55)			335			
5000097	ODESSA	TX		03/24/2021		157,440		(117)			(117)			458			
5000098	SEGUIN	TX		03/24/2021		174,526		(34)			(34)			976			
5000099	WALNUT GROVE	MO		03/24/2021		125,699		(129)			(129)			840			
5000100	BENSON	AZ		03/24/2021		193,226		(31)			(31)			925			
5000101	BYHALIA	MS		03/24/2021		188,182		(34)			(34)			694			
5000102	FAYETTE	AL		03/24/2021		218,761		(121)			(121)			1,225			
5000103	HORTENSE	GA		03/24/2021		151,535		(32)			(32)			640			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		171,677		(32)			(32)			907			
5000105	COVE	AR		03/24/2021		128,331		(83)			(83)			876			
5000106	HANSON	KY		03/24/2021		177,952		(91)			(91)			1,179			
5000107	SALTERS	SC		03/24/2021		126,737		(104)			(104)			335			
5000108	NEW LONDON	NC		03/24/2021		105,668		(57)			(57)			392			
5000109	LAFAYETTE	OR		03/24/2021		85,114		(92)			(92)			573			
5000110	LEWISTON	NC		03/24/2021		45,091		(47)			(47)			789			
5000111	BELL	FL		03/24/2021		127,778		(74)			(74)			640			
5000112	WETUMPKA	AL		03/24/2021		58,219		(43)			(43)			546			
5000113	EUFAULA	OK		03/24/2021		65,393		(75)			(75)			408			
5000114	MILL RUN	PA		03/24/2021		71,604		(55)			(55)			681			
5000115	HAYWARD	CA		03/24/2021		221,331		(190)			(190)			1,480			

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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
5000116	NOWATA	OK		03/24/2021		72,711		(94)			(94)			473			
5000117	POMONA	CA		03/24/2021		123,791		(115)			(115)			803			
5000118	NAVARRE	OH		03/24/2021		114,208		(58)			(58)			486			
5000119	FAYETTEVILLE	GA		03/24/2021		20,072		(38)			(38)			404			
5000120	SPRING BRANCH	TX		03/24/2021		98,137		(88)			(88)			455			
5000121	FORT LAUDERDALE	FL		03/24/2021		77,305		(84)			(84)			728			
5000122	ORLANDO	FL		03/24/2021		23,782		(46)			(46)			694			
5000123	BOISE	ID		03/24/2021		68,785		(76)			(76)			432			
5000124	GLENDALE	AZ		03/24/2021		28,938		(31)			(31)			419			
5000125	SPRINGFIELD	OR		03/24/2021		53,578		(81)			(81)			238			
5000126	ANAHEIM	CA		03/24/2021		96,185		(91)			(91)			604			
5000127	CANYON COUNTRY	CA		03/24/2021		106,186		(107)			(107)			858			
5000128	SAN JOSE	CA		03/24/2021		209,569		(157)			(157)			1,452			
5000129	HUNTINGTON BEACH	CA		03/24/2021		142,374		(116)			(116)			928			
5000130	SAN JOSE	CA		03/24/2021		170,329		(149)			(149)			1,105			
5000132	GILROY	CA		03/24/2021		260,872		(230)			(230)			1,738			
5000133	PUEBLO	CO		03/24/2021		79,822		(95)			(95)			398			
5000134	COLTON	CA		03/24/2021		82,556		(65)			(65)			572			
5000135	JASPER	AL		03/24/2021		129,106		(67)			(67)			619			
5000136	NORTHVILLE	MI		03/24/2021		61,259		(60)			(60)			554			
5000137	EAGLE CREEK	OR		03/24/2021		48,896		(46)			(46)			328			
5000138	CANBY	OR		03/24/2021		103,063		(110)			(110)			573			
5000139	EL CAJON	CA		03/24/2021		129,884		(125)			(125)			865			
5000140	RIFLE	CO		03/24/2021		43,297		(67)			(67)			358			
5000141	HEMET	CA		03/24/2021		93,582		(86)			(86)			585			
5000142	TRACY	CA		03/24/2021		141,685		(132)			(132)			865			
5000143	GRAND RAPIDS	MI		03/24/2021		43,197		(63)			(63)			495			
5000144	DADEVILLE	AL		03/24/2021		61,745		(27)			(27)			2,229			
5000145	CYPRESS	CA		03/24/2021		68,193		(68)			(68)			519			
5000146	GRAND ISLAND	FL		03/24/2021		48,327		(50)			(50)			330			
5000147	BROOKSVILLE	FL		04/29/2021		161,812		(105)			(105)			721			
5000148	SUMMERVILLE	SC		04/29/2021		147,477		(94)			(94)			378			
5000149	HEPHZIBAH	GA		04/29/2021		155,408		(157)			(157)			5,925			
5000150	CHAMBERSBURG	PA		04/29/2021		78,044		(29)			(29)			172			
5000151	OKLAHOMA CITY	OK		04/29/2021		164,497		(56)			(56)			1,146			
5000152	SAND SPRINGS	OK		04/29/2021		149,434		(47)			(47)			728			
5000153	CRESTVIEW	FL		04/29/2021		178,489		1			1			286			
5000154	VILONIA	AR		04/29/2021		85,041		(33)			(33)			446			
5000155	PANAMA CITY	FL		04/29/2021		132,129		(51)			(51)			932			
5000157	JESSIEVILLE	AR		04/29/2021		189,122		(69)			(69)			627			
5000158	LORANGER	LA		04/29/2021		219,700		(36)			(36)			708			
5000159	LEBANON	MO		04/29/2021		85,896		(44)			(44)			355			
5000160	MARBURY	AL		04/29/2021		68,719		(34)			(34)			485			
5000161	WALKER	LA		04/29/2021		91,438		(37)			(37)			424			
5000162	NORTHPORT	AL		04/29/2021		166,838		(57)			(57)			518			
5000163	JACKSON	GA		04/29/2021		78,511		(29)			(29)			376			
5000164	OXFORD	MS		04/29/2021		176,181		(64)			(64)			845			
5000165	TUCSON	AZ		04/29/2021		103,934		(52)			(52)			494			
5000166	OCALA	FL		04/29/2021		111,743		(30)			(30)			375			
5000167	TONEY	AL		04/29/2021		68,831		(45)			(45)			458			
5000168	POLK CITY	FL		04/29/2021		69,394		(61)			(61)			389			
5000169	LEXINGTON	OK		04/29/2021		91,264		(53)			(53)			631			
5000170	REFORM	AL		04/29/2021		63,761		(32)			(32)			450			
5000171	BASTROP	TX		04/29/2021		45,238		(34)			(34)			504			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
5000172	ROCKWOOD	MI		04/29/2021		52,906		(38)			(38)			455			
5000173	KELLYVILLE	OK		04/29/2021		19,178		(21)			(21)			233			
5000174	SANTA ANA	CA		04/29/2021		308,070		(132)			(132)			2,119			
5000175	SAFETY HARBOR	FL		04/29/2021		83,683		(46)			(46)			500			
5000176	REDFIELD	AR		04/29/2021		114,848		(47)			(47)			525			
5000177	QUEENSBURY	NY		04/29/2021		31,482		(47)			(47)			140			
5000178	WARREN	PA		04/29/2021		20,137		(22)			(22)			212			
5000179	RAGLAND	AL		04/29/2021		114,437		(83)			(83)			740			
5000180	MAUD	TX		04/29/2021		56,047		(29)			(29)			396			
5000182	HAMBURG	PA		04/29/2021		101,971		(59)			(59)			696			
5000183	EARP	CA		04/29/2021		250,020		(145)			(145)			1,719			
5000184	KISSIMMEE	FL		04/29/2021		50,403		(68)			(68)			642			
5000185	SOUDERTON	PA		04/29/2021		101,523		(59)			(59)			698			
5000186	SPOKANE VALLEY	WA		04/29/2021		78,883		(61)			(61)			491			
5000187	SALADO	TX		04/29/2021		169,104		(62)			(62)			1,076			
5000188	ZEELAND	MI		04/29/2021		67,269		(52)			(52)			419			
5000189	NEW BRAUNFELS	TX		04/29/2021		45,331		(43)			(43)			480			
5000190	COOKVILLE	TX		04/29/2021		104,218		(81)			(81)			644			
5000191	CITRUS HEIGHTS	CA		04/29/2021		157,748		(123)			(123)			983			
5000192	SAN DIMAS	CA		04/29/2021		153,102		(55)			(55)			729			
5000193	BONITA SPRINGS	FL		04/29/2021		32,796		(38)			(38)			326			
5000194	UPLAND	CA		04/29/2021		78,572		(60)			(60)			472			
5000195	ABBOTTSTOWN	PA		04/29/2021		45,123		(43)			(43)			223			
5000196	FAIRVIEW	OR		04/29/2021		102,770		(74)			(74)			742			
5000197	CLACKAMAS	OR		04/29/2021		30,434		(32)			(32)			628			
5000198	GUATAY	CA		04/29/2021		142,835		(135)			(135)			824			
5000199	WOOD VILLAGE	OR		04/29/2021		85,357		(62)			(62)			561			
5000200	STROUDSBURG	PA		04/29/2021		36,059		(26)			(26)			252			
5000201	HARWOOD	TX		04/29/2021		102,707		(55)			(55)			414			
5000202	PACHECO	CA		04/29/2021		152,690		(88)			(88)			1,050			
5000203	FALLING WATERS	WV		04/29/2021		42,006		(30)			(30)			268			
5000204	SACRAMENTO	CA		04/29/2021		107,607		(83)			(83)			741			
5000205	FEDERAL WAY	WA		04/29/2021		80,987		(64)			(64)			504			
5000206	BELMONT	MI		04/29/2021		57,491		(43)			(43)			678			
5000207	LOMITA	CA		04/29/2021		144,477		(81)			(81)			900			
5000208	EL MIRAGE	AZ		04/29/2021		46,161		(30)			(30)			305			
5000209	CLEARWATER	FL		04/29/2021		48,115		(47)			(47)			514			
5000210	ROSAMOND	CA		04/29/2021		60,091		(48)			(48)			252			
5000211	AUMSVILLE	OR		04/29/2021		69,764		(54)			(54)			443			
5000212	CLACKAMAS	OR		04/29/2021		113,690		(81)			(81)			402			
5000213	CLEARLAKE OAKS	CA		04/29/2021		97,158		(69)			(69)			621			
5000214	PACHECO	CA		04/29/2021		174,681		(136)			(136)			1,105			
5000215	DALY CITY	CA		04/29/2021		308,438		(219)			(219)			1,971			
5000216	ROSEVILLE	CA		04/29/2021		143,143		(94)			(94)			633			
5000217	SUNNYVALE	CA		04/29/2021		179,875		(127)			(127)			1,151			
5000218	TECUMSEH	OK		05/27/2021		48,596		(57)			(57)			545			
5000219	TOLEDO	OH		05/27/2021		21,768		(31)			(31)			1,108			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		139,174		(27)			(27)			1,480			
5000221	CLAREMORE	OK		05/27/2021		161,276		(45)			(45)			1,011			
5000222	BRONSON	FL		05/27/2021		141,219		(52)			(52)			676			
5000223	RIESEL	TX		05/27/2021		152,084		(81)			(81)			597			
5000225	OREGON	MO		05/27/2021		155,239		(48)			(48)			616			
5000226	MAGNOLIA	OH		05/27/2021		12,170		(10)			(10)			125			

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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/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
5000227	HEMPHILL	TX		05/27/2021		104,661		(30)			(30)			517			
5000228	TEMPERANCE	MI		05/27/2021		45,657		(42)			(42)			1,259			
5000229	DUNNIGAN	CA		05/27/2021		118,891		(48)			(48)			540			
5000230	MIDDLEBURG	FL		05/27/2021		152,823		(83)			(83)			611			
5000232	JACKSON	MO		05/27/2021		35,382		(42)			(42)			352			
5000233	SOUTHINGTON	CT		05/27/2021		54,768		(68)			(68)			528			
5000234	KERENS	TX		05/27/2021		59,390								151			
5000235	CLIFTON PARK	NY		05/27/2021		91,465		(88)			(88)			605			
5000236	SOUTHINGTON	CT		05/27/2021		44,799		(41)			(41)			236			
5000237	GARDINER	NY		05/27/2021		43,223		(39)			(39)			226			
5000239	MESA	AZ		05/27/2021		23,847		(28)			(28)			306			
5000241	WEST SACRAMENTO	CA		05/27/2021		95,008		(81)			(81)			578			
5000242	SAN JOSE	CA		05/27/2021		243,861		(158)			(158)			1,613			
5000243	PITKIN	LA		05/27/2021		59,007		(38)			(38)			387			
5000244	BOWLING GREEN	OH		05/27/2021		47,740		(45)			(45)			238			
5000245	HAZLET	NJ		05/27/2021		76,045		(73)			(73)			385			
5000246	CHINO HILLS	CA		05/27/2021		87,473		(69)			(69)			840			
5000247	ROSE	OK		05/27/2021		36,930		(36)			(36)			391			
5000248	GRAHAM	WA		05/27/2021		102,089		(126)			(126)			984			
5000249	DEBARY	FL		05/27/2021		49,119		(43)			(43)			276			
5000250	CHEEKTOWAGA	NY		05/27/2021		44,995		(32)			(32)			285			
5000251	LIVERPOOL	NY		05/27/2021		26,254		(24)			(24)			129			
5000252	SUNNYVALE	CA		05/27/2021		206,703		(132)			(132)			1,356			
5000253	EL CAJON	CA		05/27/2021		245,897		(123)			(123)			1,026			
5000254	MESA	AZ		05/27/2021		99,427		(46)			(46)			433			
5000255	SANTA ROSA	CA		05/27/2021		165,159		(97)			(97)			561			
5000256	STOCKTON	CA		05/27/2021		87,108								307			
5000257	VICTORIA	TX		05/27/2021		50,129		(42)			(42)			271			
5000258	LORIS	SC		05/27/2021		119,217		(36)			(36)			476			
5000259	BELL	FL		06/17/2021		51,520		(66)			(66)			2,853			
5000260	HUDSON	FL		06/17/2021		199,821		(76)			(76)			1,171			
5000261	GEORGETOWN	TN		06/17/2021		276,761		(113)			(113)			2,367			
5000262	TEMPE	AZ		06/17/2021		110,462		(102)			(102)			866			
5000263	REDWOOD CITY	CA		06/17/2021		128,251		(181)			(181)			1,326			
5000264	HOWE	TX		06/17/2021		79,255		(43)			(43)			309			
5000265	YULEE	FL		06/17/2021		148,366		(83)			(83)			606			
5000266	LUBBOCK	TX		06/17/2021		206,446		(60)			(60)			1,054			
5000267	TUCSON	AZ		06/17/2021		104,216		(41)			(41)			570			
5000268	CENTRAL	IN		06/17/2021		171,179		(68)			(68)			942			
5000269	DUETTE	FL		06/17/2021		115,828		(36)			(36)			306			
5000270	RIVERSIDE	CA		06/17/2021		80,815		(58)			(58)			520			
5000271	TALLASSEE	AL		06/17/2021		153,729		(43)			(43)			535			
5000272	KEITHVILLE	LA		06/17/2021		126,007		(50)			(50)			669			
5000273	LIVE OAK	FL		06/17/2021		99,306		(41)			(41)			452			
5000274	PORTLAND	OR		06/17/2021		91,189		(45)			(45)			253			
5000275	OGDEN	AR		06/17/2021		46,075		(35)			(35)			519			
5000276	ARCHER	FL		06/17/2021		108,280		(45)			(45)			500			
5000277	YAKIMA	WA		06/17/2021		72,076		(68)			(68)			569			
5000278	SAN LUIS OBISPO	CA		06/17/2021		159,536		(142)			(142)			1,891			
5000279	DALY CITY	CA		06/17/2021		356,848		(146)			(146)			2,151			
5000280	SACRAMENTO	CA		06/17/2021		98,706		(35)			(35)			467			
5000281	BLAINE	MN		06/17/2021		46,060		(65)			(65)			894			
5000282	FREMONT	CA		06/17/2021		272,456		(135)			(135)			1,137			
5000283	MORGAN HILL	CA		06/17/2021		184,763		(84)			(84)			799			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
5000284	LENOX	MI		06/17/2021		71,502		(51)			(51)			453			
5000285	SACRAMENTO	CA		06/17/2021		78,474		(45)			(45)			192			
5000286	SAN DIEGO	CA		06/17/2021		75,817		(43)			(43)			256			
5000287	VAIL	AZ		06/17/2021		163,528		(46)			(46)			594			
5000288	ORMOND BEACH	FL		07/15/2021		130,567		(41)			(41)			620			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		115,813		(42)			(42)			555			
5000290	EDDYVILLE	IA		07/15/2021		178,952		(68)			(68)			912			
5000291	HOT SPRINGS	AR		07/15/2021		100,543		(39)			(39)			649			
5000292	WILLIAMS	AZ		07/15/2021		249,278		(93)			(93)			819			
5000293	LAKESIDE	AZ		07/15/2021		104,544		(54)			(54)			775			
5000294	JENSEN BEACH	FL		07/15/2021		91,325		(48)			(48)			680			
5000295	ARCHER	FL		07/15/2021		146,698		(83)			(83)			954			
5000296	SEWICKLEY	PA		07/15/2021		72,705		(52)			(52)			458			
5000297	PARKER DAM	CA		07/15/2021		149,092		(128)			(128)			806			
5000298	SANTA ROSA	CA		07/15/2021		112,356		(51)			(51)			486			
5000299	EL CAJON	CA		07/15/2021		135,602		(72)			(72)			846			
5000300	BOYNE CITY	MI		07/15/2021		41,727		(38)			(38)			220			
5000301	BELMONT	MI		07/15/2021		15,056		(20)			(20)			391			
5000302	BUENA VISTA	CO		07/15/2021		73,314		(47)			(47)			482			
5000303	SHERRILLS FORD	NC		07/15/2021		44,956		(23)			(23)			322			
5000304	CLEARLAKE OAKS	CA		07/15/2021		60,386		(31)			(31)			254			
5000305	FILLMORE	CA		07/15/2021		122,952		(72)			(72)			415			
5000306	EAST LIVERPOOL	OH		07/15/2021		52,888		(31)			(31)			279			
5000307	GEORGETOWN	FL		07/15/2021		310,093		(89)			(89)			1,126			
5000308	ACKWORTH	IA		08/26/2021		197,084		(78)			(78)			1,245			
5000309	RAYMOND	MS		08/26/2021		165,283		(68)			(68)			622			
5000310	ODESSA	TX		08/26/2021		177,581		(74)			(74)			550			
5000311	SEGUIN	TX		08/26/2021		228,060		(82)			(82)			1,587			
5000313	SAINT CLOUD	FL		08/26/2021		114,789		(57)			(57)			511			
5000314	LAKE CHARLES	LA		08/26/2021		119,218		(32)			(32)			395			
5000315	GRAND RAPIDS	MI		08/26/2021		39,616		(57)			(57)			756			
5000316	CHESTERFIELD	MI		08/26/2021		124,242		(44)			(44)			577			
5000317	TYLER	TX		08/26/2021		99,486		(16)			(16)			500			
5000318	CITRUS HEIGHTS	CA		08/26/2021		88,244		(63)			(63)			743			
5000319	ERNUL	NC		08/26/2021		62,500		(40)			(40)			404			
5000320	PERRY	FL		08/26/2021		98,181		(51)			(51)			492			
5000321	GOODYEAR	AZ		08/26/2021		52,467		(59)			(59)			2,666			
5000322	AMORY	MS		08/26/2021		56,610		(30)			(30)			556			
5000323	OXNARD	CA		08/26/2021		104,790		(59)			(59)			127			
5000324	LAKE SUZY	FL		08/26/2021		152,077		(62)			(62)			681			
5000325	LEESVILLE	LA		08/26/2021		51,593		(28)			(28)			399			
5000326	ROGERS	AR		08/26/2021		28,760		(25)			(25)			304			
5000327	PORT RICHEY	FL		08/26/2021		25,819								308			
5000328	LADY LAKE	FL		08/26/2021		81,515		(31)			(31)			584			
5000329	EDMOND	OK		08/26/2021		95,901		(35)			(35)			466			
5000330	SONORA HILLS	CA		08/26/2021		146,583		(59)			(59)			1,504			
5000331	YAKIMA	WA		08/26/2021		43,538		(34)			(34)			263			
5000332	HAWLEY	TX		08/26/2021		42,379		(26)			(26)			406			
5000333	ANKENY	IA		08/26/2021		66,172		(47)			(47)			413			
5000335	CALIMESA	CA		08/26/2021		105,381		(61)			(61)			353			
5000336	GREENWOOD	IN		08/26/2021		32,841		(44)			(44)			293			
5000337	WHITE CITY	OR		08/26/2021		61,885		(44)			(44)			257			
5000338	CORDOVA	AL		08/26/2021		117,906		(63)			(63)			462			
5000339	SPRING HILL	FL		08/26/2021		35,905		(55)			(55)			312			

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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/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
5000340	ANTIOCH	CA		08/26/2021		136,823		(63)			(63)			590			
5000341	SACRAMENTO	CA		08/26/2021		61,535		(22)			(22)			292			
5000342	ROSEBURG	OR		08/26/2021		75,490		(59)			(59)			564			
5000343	DAVIE	FL		08/26/2021		64,998		(33)			(33)			449			
5000344	LAKE TAPPS	WA		08/26/2021		85,690		(55)			(55)			554			
5000345	ENNIS	TX		08/26/2021		67,405		(46)			(46)			1,414			
5000346	NORTH HIGHLANDS	CA		08/26/2021		75,702		(38)			(38)			357			
5000347	TROUTDALE	OR		08/26/2021		124,098		(86)			(86)			764			
5000348	GASTON	OR		08/26/2021		136,203		(104)			(104)			823			
5000349	SALEM	OR		08/26/2021		65,177		(55)			(55)			352			
5000350	HUNTINGTON BEACH	CA		08/26/2021		57,277		(20)			(20)			268			
5000351	LANCASTER	CA		08/26/2021		97,328		(40)			(40)			433			
5000352	CLACKAMAS	OR		08/26/2021		86,063		(49)			(49)			575			
5000353	OXNARD	CA		08/26/2021		293,381		(133)			(133)			1,328			
5000354	YELM	WA		08/26/2021		46,108		(46)			(46)			1,412			
5000355	ALBUQUERQUE	NM		08/26/2021		77,127		(59)			(59)			472			
5000356	AMARILLO	TX		08/26/2021		148,346		(40)			(40)			486			
5000357	HANCOCK	NY		09/24/2021		138,335		(68)			(68)			746			
5000358	BRANFORD	FL		09/24/2021		171,934		(99)			(99)			731			
5000359	CAMERON	NC		09/24/2021		138,482		(50)			(50)			643			
5000360	VILLE PLATTE	LA		09/24/2021		109,844		(45)			(45)			554			
5000361	UMATILLA	OR		09/24/2021		225,077		(131)			(131)			1,525			
5000362	MIDDLEBURG	FL		09/24/2021		216,844		(65)			(65)			2,979			
5000363	TUCUMCARI	NM		09/24/2021		157,311		(59)			(59)			633			
5000364	MONROE	LA		09/24/2021		68,620		(36)			(36)			498			
5000365	LORIS	SC		09/24/2021		68,668		(35)			(35)			510			
5000366	PRATTVILLE	AL		09/24/2021		103,808		(79)			(79)			627			
5000367	QUAKERTOWN	PA		09/24/2021		106,763		(53)			(53)			436			
5000368	SARVER	PA		09/24/2021		51,061		(54)			(54)			336			
5000369	LOGANSPORT	LA		09/24/2021		40,236		(47)			(47)			385			
5000370	ORLANDO	FL		09/24/2021		54,388		(42)			(42)			412			
5000371	HANCEVILLE	AL		09/24/2021		208,827		(116)			(116)			748			
5000372	SYLMAR	CA		09/24/2021		190,699		(87)			(87)			819			
5000373	MULBERRY	AR		09/24/2021		115,286		(43)			(43)			638			
5000374	WINNSBORO	TX		09/24/2021		127,580		(46)			(46)			602			
5000375	DAVIE	FL		09/24/2021		66,406		(61)			(61)			847			
5000376	NORWALK	CA		09/24/2021		77,790		(35)			(35)			221			
5000377	ORLANDO	FL		09/24/2021		68,449		(52)			(52)			408			
5000378	STUART	FL		09/24/2021		65,572		(59)			(59)			337			
5000379	VERNON	CT		09/24/2021		62,230		(52)			(52)			648			
5000380	APOPKA	FL		09/24/2021		23,317		(35)			(35)			313			
5000381	ROSEVILLE	CA		09/24/2021		88,495		(40)			(40)			378			
5000382	ST STEPHENS	AL		09/24/2021		29,071		(45)			(45)			432			
5000383	HARTLAND	MI		09/24/2021		48,849		(37)			(37)			284			
5000384	SAN JOSE	CA		09/24/2021		249,513		(113)			(113)			1,064			
5000385	SIKESTON	MO		09/24/2021		167,509		(89)			(89)			656			
5000386	HAYWARD	CA		09/24/2021		329,543		(162)			(162)			1,338			
5000387	SUNNYVALE	CA		09/24/2021		244,051		(136)			(136)			874			
5000388	CORONA	CA		09/24/2021		139,272		(88)			(88)			420			
5000389	LANCASTER	CA		09/24/2021		123,527		(62)			(62)			505			
5000390	OCALA	FL		09/24/2021		22,618		(30)			(30)			200			
5000391	SAN JOSE	CA		09/24/2021		161,475		(60)			(60)			1,210			
5000392	FLAT ROCK	NC		09/24/2021		109,935		(40)			(40)			530			
5000393	LADY LAKE	FL		09/24/2021		53,083		(45)			(45)			546			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
5000394	WARREN	OH		09/24/2021		20,889		(29)			(29)			261			
5000395	CORVALLIS	OR		09/24/2021		41,524		(29)			(29)			415			
5000396	FORT COLLINS	CO		09/24/2021		70,919		(41)			(41)			476			
5000397	AIKEN	SC		09/24/2021		153,031		(46)			(46)			595			
5000398	HAMPTON	FL		09/24/2021		127,598		(34)			(34)			413			
5000399	UMATILLA	FL		09/24/2021		189,179		(52)			(52)			521			
5000400	ARCHER	FL		09/24/2021		124,473		(34)			(34)			271			
5000401	JACKSONVILLE	AR		09/24/2021		174,349		(53)			(53)			678			
5000402	HARRAH	OK		09/24/2021		120,572		(36)			(36)			776			
5000403	SHADY POINT	OK		10/22/2021		154,573		(58)			(58)			768			
5000404	ABILENE	TX		10/22/2021		102,357		(27)			(27)			332			
5000405	GLEN ROSE	TX		10/22/2021		102,644		(38)			(38)			492			
5000406	BOYNTON BEACH	FL		10/22/2021		139,965		(107)			(107)			839			
5000407	GOLETA	CA		10/22/2021		73,533		(48)			(48)			995			
5000408	MOSES LAKE	WA		10/22/2021		84,868		(78)			(78)			443			
5000409	HOMER	LA		10/22/2021		132,891		(48)			(48)			609			
5000410	BIG SANDY	TX		10/22/2021		85,944		(66)			(66)			345			
5000411	HAYWARD	CA		10/22/2021		227,636		(113)			(113)			924			
5000412	BLOOMINGBURG	NY		10/22/2021		19,849		(26)			(26)			235			
5000413	HARTLAND	MI		10/22/2021		128,446		(64)			(64)			174			
5000414	JACKSON	MO		10/22/2021		116,128		(57)			(57)			468			
5000415	SUNNYVALE	CA		10/22/2021		157,559		(57)			(57)			727			
5000416	WASHINGTON	MI		10/22/2021		53,420		(51)			(51)			557			
5000417	SEGUIN	TX		10/22/2021		204,875		(75)			(75)			981			
5000418	HARRISBURG	PA		10/22/2021		28,026		(39)			(39)			914			
5000419	HOPKINS	MI		10/22/2021		19,930		(26)			(26)			779			
5000420	LAKE CITY	FL		10/22/2021		100,020		(57)			(57)			659			
5000421	FOX	AR		10/22/2021		128,804		(49)			(49)			640			
5000422	CLAYTON	CA		10/22/2021		232,143		(117)			(117)			2,203			
5000423	AUMSVILLE	OR		10/22/2021		68,880		(48)			(48)			424			
5000424	HOPKINS	MI		10/22/2021		59,439		(67)			(67)			1,131			
5000425	PORTERVILLE	CA		10/22/2021		32,812		(19)			(19)			115			
5000426	LAKESIDE	CA		10/22/2021		181,825		(91)			(91)			758			
5000427	HUNTINGTON BEACH	CA		10/22/2021		148,435		(73)			(73)			599			
5000428	PLANT CITY	FL		10/22/2021		257,653		(32)			(32)			3			
5000429	TRENTON	FL		10/22/2021		221,959		(61)			(61)			755			
5000430	PEARSALL	TX		10/22/2021		200,256		(61)			(61)			783			
5000431	TUCSON	AZ		11/19/2021		249,835		(92)			(92)			1,182			
5000432	OCALA	FL		11/19/2021		104,838		(48)			(48)			451			
5000433	LOUISA	KY		11/19/2021		87,256		(55)			(55)			367			
5000434	MARSHALL	TX		11/19/2021		85,991		(35)			(35)			502			
5000435	FORT PIERCE	FL		11/19/2021		58,509		(67)			(67)			817			
5000436	CUSHING	TX		11/19/2021		105,000		(78)			(78)			597			
5000437	LENOX	MI		11/19/2021		26,677								183			
5000438	MELBOURNE	FL		11/19/2021		66,164		(39)			(39)			583			
5000439	SPRING VALLEY	CA		11/19/2021		128,758		(64)			(64)			519			
5000440	PINELLAS PARK	FL		11/19/2021		64,644		(45)			(45)			395			
5000441	PORTLAND	MI		11/19/2021		56,885		(45)			(45)			315			
5000442	RIVERVIEW	FL		11/19/2021		65,304		(58)			(58)			327			
5000443	FLAT ROCK	MI		11/19/2021		26,292		(36)			(36)			355			
5000444	HOPKINS	MI		11/19/2021		61,602		(52)			(52)			630			
5000445	MAYS LANDING	NJ		11/19/2021		118,706		(99)			(99)			815			
5000446	SARASOTA	FL		11/19/2021		112,266		(94)			(94)			477			
5000447	ZEPHYRHILLS	FL		11/19/2021		47,929		(50)			(50)			470			

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
5000448	MARION	OH		11/19/2021		126,346		(38)			(38)			327			
5000449	TRENTON	FL		11/19/2021		106,595		(29)			(29)			358			
5000450	LA PUENTE	CA		11/19/2021		266,836		(80)			(80)			1,160			
5000451	MINERAL WELLS	TX		12/16/2021		88,628		(61)			(61)			360			
5000452	PERRYVILLE	MD		12/16/2021		166,687		(92)			(92)			589			
5000453	GOLDEN	CO		12/16/2021		50,141		(88)			(88)			413			
5000454	WALLED LAKE	MI		12/16/2021		16,284		(142)			(142)			678			
5000455	SURPRISE	AZ		12/16/2021		51,769		(41)			(41)			190			
5000456	CITRUS HEIGHTS	CA		12/16/2021		148,681		(73)			(73)			400			
5000457	BRIGHTON	MI		12/16/2021		33,907		(55)			(55)			432			
5000458	FAYETTEVILLE	GA		12/16/2021		31,959		(56)			(56)			533			
5000459	NEWARK VALLEY	NY		12/16/2021		72,376		(54)			(54)			411			
5000460	ASHLEY	OH		12/16/2021		98,824		(30)			(30)			401			
5000461	JACKSONVILLE	FL		12/16/2021		197,635		(58)			(58)			253			
5000462	LOWER LAKE	CA		01/25/2022				(48)			(48)			311			
5000463	SANFORD	NC		01/25/2022				(60)			(60)			825			
5000464	LORENA	TX		01/25/2022				(42)			(42)			549			
5000465	DELANO	TN		01/25/2022				(57)			(57)			446			
5000466	MUNFORD	AL		01/25/2022				(29)			(29)			201			
5000467	NEW RINGGOLD	PA		01/25/2022				(17)			(17)			132			
5000468	PRESTON	ID		01/25/2022				(293)			(293)			324			
5000469	OVERTON	TX		01/25/2022				(25)			(25)			166			
5000470	SAN JOSE	CA		01/25/2022				(102)			(102)			289			
5000471	FORESTHILL	CA		01/25/2022				(28)			(28)			174			
5000472	TALENT	OR		01/25/2022				(27)			(27)			99			
5000473	EL MIRAGE	AZ		01/25/2022				(33)			(33)			192			
5000474	HUDSONVILLE	MI		01/25/2022				(19)			(19)			354			
5000475	VALRICO	FL		01/25/2022				(29)			(29)			143			
5000476	RAYNE	LA		01/25/2022				(24)			(24)			147			
5000477	DONALD	OR		01/25/2022				(58)			(58)			224			
5000478	MYRTLE BEACH	SC		01/25/2022				(39)			(39)			334			
5000479	STUART	FL		01/25/2022				(35)			(35)			153			
5000480	CORNELIUS	OR		01/25/2022				(52)			(52)			188			
5000481	SILVER CITY	NM		01/25/2022				(24)			(24)			130			
5000482	HEREFORD	PA		01/25/2022				(44)			(44)			279			
5000483	DEL VALLE	TX		01/25/2022				(49)			(49)			277			
5000484	OXNARD	CA		01/25/2022				(86)			(86)			243			
5000485	DAVIE	FL		01/25/2022				(55)			(55)			215			
5000486	MURRELLS INLET	SC		01/25/2022				(125)			(125)			70,842			
5000487	MELROSE	FL		01/25/2022				(36)			(36)			2,577			
5000488	NORWOOD	NC		01/25/2022				(37)			(37)			263			
5000489	QUITMAN	TX		01/25/2022				(24)			(24)			753			
5000490	FLORENCE	OR		01/25/2022				(34)			(34)			205			
5000491	SPARTA	MO		01/25/2022				(26)			(26)			2,443			
5000492	MOXEE	WA		01/25/2022				(50)			(50)			296			
5000493	ROXBORO	NC		02/18/2022				(27)			(27)						
5000494	DIANA	TX		02/18/2022				(20)			(20)			143			
5000495	JESSUP	MD		02/18/2022				(24)			(24)						
5000496	FORT DEPOSIT	AL		02/18/2022				(32)			(32)			223			
5000497	PIEDMONT	AL		02/18/2022				(23)			(23)			80			
5000498	POTTSTOWN	PA		02/18/2022				(16)			(16)			105			
5000499	ORLANDO	FL		02/18/2022				(25)			(25)						
5000500	CONWAY	SC		02/18/2022				(29)			(29)			323			
5000501	SARASOTA	FL		02/18/2022				(10)			(10)						

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
5000502	MONTICELLO	AR		02/18/2022				(46)			(46)			209			
5000503	COATESVILLE	PA		02/18/2022				(9)			(9)						
5000504	ROCKY POINT	NC		02/18/2022				(9)			(9)			236			
5000505	RUSKIN	FL		02/18/2022				(22)			(22)						
5000506	POINT	TX		02/18/2022				(20)			(20)						
5000507	LAKELAND	FL		02/18/2022				(20)			(20)			266			
5000508	CHIEFLAND	FL		02/18/2022				(8)			(8)			264			
5000509	COCHRANTON	PA		02/18/2022				(15)			(15)						
0299999 - Mortgages with partial repayments						188,911,204		(95,187)			(95,187)			3,528,756			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						252,903,920		(95,490)			(95,490)		63,764,663	67,248,954		(44,466)	(44,466)

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												
48250H-AC-2	KKR 2012-1A B 0.000% 10/15/26			Tax Free Exchange	.			1,611,723				
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			DLNY GA DLIM Mgd. - Sec.	.				110,184			
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated								1,611,723	110,184			XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated												
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated												
BES2CS-94-3	PENDULUM OPPORTUNITIES LLC			PENDULUM OPPORTUNITIES LLC	.				499,108			
BES2PG-FH-9	SEMPERVIRENS CAPITAL FUND II L			SEMPERVIRENS CAPITAL FUND II L	.			2,916,667				
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			VIEWPOINT VENTURES FUND I LP	.			8,639,915				
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPPORTUNIT			BLACKSTONE TACTICAL OPPORTUNIT	.				97,790			
2599999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated								11,556,582	596,898			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								13,168,305	707,082			XXX
4999999 – Subtotals - Affiliated												XXX
5099999 Totals								13,168,305	707,082			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Affiliated																			
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
04015X-AN-2	ARES CLO LTD SERIES 14 31RA CLASS SUB 14			Paydown	12/20/2021	02/24/2022	201,420	108,086				108,086		309,505	309,505				8,775
05682W-AD-5	BAIN CAPITAL CREDIT CLO LIMITE SERIES 18			Paydown	12/20/2021	01/19/2022	340,558	248,784				248,784		589,342	589,342				5,096
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB			Paydown	12/20/2021	01/18/2022	76,437	50,641				50,641		127,078	127,078				2,993
118381-AD-4	BUCKHORN PARK CLO LTD SERIES 19 1A CLASS			Paydown	12/20/2021	01/18/2022	44,019	7,747				7,747		51,766	51,766				1,119
26251G-AD-7	DRYDEN SENIOR LOAN FUND SERIES 18 61I CL			Paydown	12/20/2021	01/17/2022	279,944	76,820				76,820		356,764	356,764				6,483
36320N-AE-6	GALXY 2015-19A COMB SERIES 2015-20A CLAS			Paydown	12/20/2021	01/20/2022	102,225	31,603				31,603		133,828	133,828				2,611
42087E-AD-9	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C			Paydown	12/20/2021	01/20/2022	148,502	103,297				103,297		251,799	251,799				7,927
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			Tax Free Exchange	12/20/2021	01/14/2022	5,549,072	(768,353)				(768,353)		4,780,718	4,780,718				175,296
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS			Paydown	12/20/2021	01/20/2022	165,190	(259)				(259)		164,931	164,931				5,119
59801R-AF-4	MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS			Paydown	12/20/2021	01/19/2022	3,674	16,131				16,131		19,804	19,804				134
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10A CLASS			Paydown	12/20/2021	01/25/2022	219,620	171,991				171,991		391,611	391,611				7,174
81789W-AC-0	SEVEN STICKS CLO LTD SERIES 2016-1A CLAS			Paydown	12/20/2021	01/17/2022	958,575	1,617,132				1,617,132		2,575,707	2,575,707				12,204
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							8,089,236	1,663,620				1,663,620		9,752,853	9,752,853				234,931
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	03/30/2022	131,976	(34,175)				(34,175)		97,801	97,790		(11)	(11)	5,878
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP	New York	NY	OCEANSOUND PARTNERS FUND LP	02/14/2020	12/27/2021	1,560,612	(153,185)				(153,185)		1,407,427	1,407,427				58,614
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP	New York	NY	OCEANSOUND PARTNERS FUND LP	02/14/2020	01/26/2022	(1,407,427)							(1,407,427)	(1,407,427)				
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP	New York	NY	OCEANSOUND PARTNERS FUND LP	02/14/2020	03/03/2022	6,750,095	(662,568)				(662,568)		6,087,527	6,087,527				
BESOWT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE	New York	NY	PINEBRIDGE PRIVATE CREDIT RATE	11/27/2018	12/31/2021	116,517	(12,245)				(12,245)		104,272	104,272				
2599999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							7,151,773	(862,173)				(862,173)		6,289,600	6,289,589		(11)	(11)	64,492
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
000000-00-0	Clear Spring Health Holdings, LLC	Chicago	IL	Sale	11/08/2017	02/24/2022	43,510,625	143,891,560				143,891,560		187,402,184	195,300,000				
2699999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated							43,510,625	143,891,560				143,891,560		187,402,184	195,300,000				

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
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							15,241,009	801,447				801,447		16,042,453	16,042,442		(11)	(11)	299,423
4999999 – Subtotals - Affiliated							43,510,625	143,891,560				143,891,560		187,402,184	195,300,000				
5099999 Totals							58,751,634	144,693,007				144,693,007		203,444,637	211,342,442		(11)	(11)	299,423

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		03/01/2022	Interest Capitalization	XXX	31,883	31,883		1.A
0109999999 - Bonds - U.S. Governments						31,883	31,883		XXX
Bonds - All Other Governments									
Bonds - U.S. States, Territories and Possessions									
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
190335-MA-4	COAST CA CMNTY CLG DIST 2.881% 08/01/3		01/14/2022	RBC Capital Markets, LLC	XXX	900,000	900,000		1.B FE
357155-CA-6	FREMONT CA UNIF SCH DIST ALAME SERIES B		01/25/2022	BOFA SECURITIES	XXX	475,280	500,000	4,736	1.C FE
357155-CF-5	FREMONT CA UNIF SCH DIST ALAME SERIES B		03/10/2022	HILLTOP SECURITIES INC	XXX	432,135	500,000	1,642	1.C FE
616871-MF-3	MORENO VLY CA UNIF SCH DIST 3.819% 08/		02/16/2022	PIPER SANDLER & CO	XXX	250,000	250,000		1.D FE
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,057,415	2,150,000	6,378	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
114894-ZV-3	BROWARD CNTY FL ARPT SYS REVEN SERIES C		02/03/2022	CIT Group Holdings Inc.	XXX	250,978	250,000	2,699	1.E FE
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353%		03/30/2022	Raymond James & Associates	XXX	1,000,000	1,000,000		1.D FE
13057M-AB-2	CALIFORNIA PUBLIC FIN AUTH MF 3.150% 0		02/14/2022	LUMENT SECURITIES	XXX	500,000	500,000	656	1.A FE
155498-MQ-8	CENTRL TX REGL MOBILITY AUTH R SERIES E		01/03/2022	UBS SECURITIES LLC	XXX	100,056	100,000	35	1.G FE
254845-TH-3	DIST OF COLUMBIA WTR SWR AUTH SERIES D		02/25/2022	Goldman Sachs & Co.	XXX	500,000	500,000		1.C FE
3133EN-QM-5	FEDERAL FARM CREDIT BANK 3.625% 03/03/		02/25/2022	TD Securities (USA) LLC	XXX	2,996,250	3,000,000		1.A FE
3133EN-RV-4	FEDERAL FARM CREDIT BANK 3.750% 03/17/		03/10/2022	Various	XXX	7,950,000	7,950,000		1.A FE
3133EN-SQ-4	FEDERAL FARM CREDIT BANK 3.490% 03/25/		03/21/2022	WELLS FARGO SECURITIES, LLC	XXX	4,993,750	5,000,000		1.A FE
3133EN-TF-7	FEDERAL FARM CREDIT BANK 4.000% 04/04/		03/24/2022	DAIWA CAPITAL MARKETS AMERICA	XXX	500,000	500,000		1.B FE
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		03/01/2022	Interest Capitalization	XXX	6,320	6,320		1.A
347382-AA-1	FT GORDON HOUSING SERIES 144A 6.124% 0		01/13/2022	STIFEL NICOLAUS & COMPANY INC.	XXX	64,297	50,000	536	2.B FE
35564K-TB-5	FREDDIE MAC STACR SERIES 2022 HQA1 CLASS		03/15/2022	BANK OF AMERICA MERRILL LYNCH	XXX	339,623	339,623		2.C FE
35709E-AS-8	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		03/30/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	1,197,902	2,000,000		1.G Z
54445C-AC-7	LOS ANGELES CA DEPT OF ARPTS C SERIES A		03/03/2022	BOFA SECURITIES	XXX	250,000	250,000		1.E FE
546475-VS-0	LOUISIANA ST GAS FUELS TAX R SERIES A		01/13/2022	WELLS FARGO SECURITIES, LLC	XXX	1,000,000	1,000,000		1.D FE
576051-ZT-6	MASSACHUSETTS ST WTR RESOURCES SERIES C		01/26/2022	CIT Group Holdings Inc.	XXX	487,717	500,000	1,412	1.B FE
880558-PH-8	TENNESSEE ST SCH BOND AUTH SERIES A 2		01/25/2022	Barclays Capital	XXX	236,408	250,000	1,589	1.B FE
95737T-EK-8	WESTCHESTER CO NY LOCAL DEV CO 3.846%		03/10/2022	CIT Group Holdings Inc.	XXX	45,850	50,000	710	1.E 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						22,419,151	23,245,943	7,637	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32		03/29/2022	J.P. MORGAN SECURITIES LLC	XXX	994,910	1,000,000		2.C FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833%		01/06/2022	WELLS FARGO SECURITIES, LLC	XXX	266,625	250,000	3,168	2.B FE
031162-DF-4	AMGEN INC 4.200% 02/22/52		02/17/2022	Various	XXX	1,504,409	1,500,000		2.A FE
03740L-AE-2	AON CORP AON GLOBAL HOLD 3.900% 02/28/		02/23/2022	Morgan Stanley & Co.	XXX	1,477,290	1,500,000		2.A FE
038336-AA-1	APTARGROUP INC 3.600% 03/15/32		03/02/2022	WELLS FARGO SECURITIES, LLC	XXX	4,488,345	4,500,000		2.C FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		02/08/2022	Credit Suisse Sec (USA) LLC	XXX	146,956	147,875	479	2.C FE
039936-AA-7	ARES FINANCE CO IV LLC SERIES 144A 3.6		01/13/2022	WELLS FARGO SECURITIES, LLC	XXX	977,830	1,000,000		2.A FE
05329W-AS-1	AUTONATION INC 2.400% 08/01/31		01/14/2022	Various	XXX	236,253	250,000	2,833	2.C FE
090572-AQ-1	BIO RAD LABS 3.700% 03/15/32		02/23/2022	Goldman Sachs & Co.	XXX	3,490,655	3,500,000		2.B FE
09261B-AH-3	BLACKSTONE HOLDINGS FINA SERIES 144A 3		01/04/2022	Various	XXX	4,729,350	4,750,000		1.E FE
09581J-AG-1	BLUE OWL FINANCE LLC SERIES 144A 4.375		02/10/2022	BOFA SECURITIES	XXX	7,407,375	7,500,000		2.B FE
096630-AJ-7	BOARDWALK PIPELINES LP 3.600% 09/01/32		02/09/2022	Barclays Capital	XXX	1,998,060	2,000,000		2.B FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		02/17/2022	Various	XXX	828,671	849,918	3,967	1.F FE
11702@-AA-4	BRUNSWICK ASSET FINANCING LLC 5.750% 0		02/22/2022	Direct Loan Funding	XXX	10,585,366	10,585,366		1.E PL
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		03/08/2022	Goldman Sachs & Co.	XXX	2,499,651	2,500,000		1.E FE
12510H-AR-1	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		03/08/2022	Goldman Sachs & Co.	XXX	149,938	150,000		2.B FE
12524A-AT-6	CEDR TRUST SERIES 2022 SNAII CLASS HRR		02/23/2022	CIT Group Holdings Inc.	XXX	13,141,246	13,370,000		4.C FE
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		09/27/2021	DIRECT ASSET FUNDS	XXX	2,178,217	2,178,217		1.F PL
14307@-AB-5	CARLYLE CREDIT OPS SUB NOTE 1.000% 11/		09/27/2021	DIRECT ASSET FUNDS	XXX	50,274	50,274		2.A PL
144285-AM-5	CARPENTER TECHNOLOGY 7.625% 03/15/30		03/11/2022	J.P. MORGAN SECURITIES LLC	XXX	750,000	750,000		3.B FE
14913R-2G-1	CATERPILLAR FINL SERVICE SERIES MTN 1		03/30/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	453,770	500,000	244	1.F FE
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		03/02/2022	BOFA SECURITIES	XXX	44,703	47,056	208	1.C FE
161175-CK-8	CHARTER COMM OPT LLC CAP 5.250% 04/01/		03/10/2022	Morgan Stanley & Co.	XXX	4,468,500	4,500,000		2.C FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		02/18/2022	Goldman Sachs & Co.	XXX	3,383,982	3,384,000	6,932	1.C FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		01/11/2022	Credit Suisse Sec (USA) LLC	XXX	98,426	100,000	636	2.B FE
23345M-AC-1	DT MIDSTREAM INC SERIES 144A 4.300% 04		03/30/2022	J.P. MORGAN SECURITIES LLC	XXX	1,747,585	1,750,000		2.C FE
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 7.500% 10/		01/28/2022	Direct Loan Funding	XXX	1,818,454	1,818,454		4.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
30161N-BF-7	EXELON CORP SERIES 144A 4.100% 03/15/5		03/02/2022	J.P. MORGAN SECURITIES LLC	XXX	2,498,250	2,500,000		2.B FE
302635-AL-1	FS INVESTMENT CORP 3.250% 07/15/27		01/10/2022	BOFA SECURITIES	XXX	2,732,620	2,750,000		2.C FE
30296#-AA-4	FP SOLAR FINANCE HOLDINGS LLC 5.350% 1		03/30/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	1,513,987	1,500,000	19,348	1.F FE
303075-AB-1	FACTSET RESEARCH SYSTEMS 3.450% 03/01/		02/15/2022	BOFA SECURITIES	XXX	2,739,165	2,750,000		2.C FE
31737#-AC-5	FINANCE OF AMERICA REVERSE LLC 9.000%		01/31/2022	FINANCE OF AMERICA	XXX	1,827,744	1,827,744		1.G PL
36143L-2H-7	GA GLOBAL FUNDING TRUST SERIES 144A 2		01/03/2022	WELLS FARGO SECURITIES, LLC	XXX	7,737,290	7,750,000		1.F FE
361448-BJ-1	GATX CORP 3.500% 06/01/32		03/02/2022	BOFA SECURITIES	XXX	997,500	1,000,000		2.B FE
38305#-AC-2	GORILLA INVESTOR LLC 6.750% 03/15/27		03/30/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	2,048,932	2,000,000	5,272	1.F PL
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		03/25/2022	RBC Capital Markets, LLC	XXX	990,144	1,000,000		1.G FE
44148J-AB-5	HOTWIRE COMMUNICATIONS HWIRE 2 SERIES 21		02/03/2022	Barclays Capital	XXX	48,848	50,000	63	2.B FE
449653-AA-2	COMMERCIAL MORTGAGE PASS THR SERIES 2022		03/04/2022	CIT Group Holdings Inc.	XXX	15,449,991	15,000,000	22,563	1.A FE
449653-AC-8	COMMERCIAL MORTGAGE PASS THR SERIES 2022		03/04/2022	CIT Group Holdings Inc.	XXX	7,209,996	7,000,000	11,313	1.D FE
452766-AB-4	IMPERIAL FUND LLC SERIES 2022 NQM1 CLASS		02/01/2022	Barclays Capital	XXX	999,979	1,000,000	2,939	1.D FE
459200-KP-5	IBM CORP 3.430% 02/09/52		02/02/2022	HSBC	XXX	1,749,668	1,750,000		1.G FE
46590X-AE-6	JBS USA FOOD FINANCE SERIES 144A 4.375		01/19/2022	Barclays Capital	XXX	1,999,340	2,000,000		2.C FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		02/24/2022	J.P. MORGAN SECURITIES LLC	XXX	979,112	1,000,000	2,640	1.D FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		01/26/2022	J.P. MORGAN SECURITIES LLC	XXX	2,402,344	2,500,000	5,208	1.B FE
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		01/31/2022	Direct Loan Funding	XXX	600,000	600,000		2.B PL
48261*-AA-1	KFIVE I LLC 10.000% 04/09/28		01/04/2022	Direct Loan Funding	XXX	14,000,000	14,000,000		2.C Z
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 6.000% 0		02/25/2022	Direct Loan Funding	XXX	9,790,000	9,790,000		1.F FE
488401-AD-2	KEMPER CORP 3.800% 02/23/32		02/15/2022	BOFA SECURITIES	XXX	3,490,480	3,500,000		2.B FE
50149X-AA-2	KUVARE US HOLDINGS INC SERIES 144A 7.0		03/30/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	3,057,567	3,000,000	86,917	2.C FE
615369-AY-1	MOODY S CORPORATION 3.750% 02/25/52		02/23/2022	Various	XXX	1,718,647	1,750,000		2.A FE
631103-AM-0	NASDAQ INC 3.950% 03/07/52		03/02/2022	J.P. MORGAN SECURITIES LLC	XXX	1,242,388	1,250,000		2.B FE
636220-AB-1	NATIONAL GENERAL HOLDING CORP 6.750% 0		03/25/2022	GLAC - GA - Sec.	XXX	37,072,941	34,500,000	860,344	1.F FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 7.500%		12/22/2021	Various	XXX	24,265	24,265		1.C PL
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 7.500%		12/22/2021	Various	XXX	3,239,195	3,239,195		1.D PL
68217D-AB-3	OMERS RELIEF ACQUISITION LLC 5.250% 07		02/07/2022	Direct Loan Funding	XXX	2,952,000	2,952,000		2.C Z
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		01/10/2022	BOFA SECURITIES	XXX	1,701,602	1,750,000	2,066	1.A FE
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		01/28/2022	J.P. MORGAN SECURITIES LLC	XXX	6,258	6,531	15	1.A FE
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		01/28/2022	J.P. MORGAN SECURITIES LLC	XXX	1,431,163	1,493,469	3,423	1.B FE
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		01/28/2022	J.P. MORGAN SECURITIES LLC	XXX	2,149	2,177	6	1.A FE
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		01/28/2022	J.P. MORGAN SECURITIES LLC	XXX	491,367	497,823	1,369	1.B FE
78646U-AB-5	SAFEHOLD OPERATING PARTN 2.850% 01/15/		01/18/2022	Jefferies & Co., Inc.	XXX	95,344	100,000	491	2.A FE
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC 5.268% 10/1		01/10/2022	Interest Capitalization	XXX	153,232	153,232		4.B FE
811243-AA-2	SCULTOR ALTERN SOLUTIONS SERIES 144A 4		03/11/2022	UBS SECURITIES LLC	XXX	53,000,000	53,000,000		1.G FE
811243-AG-9	SCULTOR ALTERN SOLUTIONS SERIES 144A 6		03/11/2022	UBS SECURITIES LLC	XXX	15,000,000	15,000,000		3.A FE
811243-AJ-3	SCULTOR ALTERN SOLUTIONS SERIES I 144A		03/11/2022	UBS SECURITIES LLC	XXX	8,250,000	8,250,000		2.B Z
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		02/23/2022	Barclays Capital	XXX	572,631	596,750	3,142	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		01/20/2022	Barclays Capital	XXX	2,250,000	2,250,000		2.C FE
85208#-AA-5	SPRINT INTERMEDIATE HOLDINGS I 8.500%		03/30/2022	Direct Loan Funding	XXX	665,427	665,427		2.C Z
85208#-AB-3	SPRINT INTERMEDIATE HOLDINGS I 8.500%		11/10/2021	DIRECT ASSET FUNDS	XXX	2,000,000	2,000,000		2.C Z
854502-AQ-4	STANLEY BLACK DECKER I 3.000% 05/15/		02/22/2022	J.P. MORGAN SECURITIES LLC	XXX	3,493,350	3,500,000		1.G FE
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4		01/10/2022	J.P. MORGAN SECURITIES LLC	XXX	1,250,000	1,250,000		3.C FE
86932T-A*-9	SUTHERLAND GLOBAL SERVICES INC 7.508%		03/16/2022	PRIVATE DEBT INVESTORS FEEDER,	XXX	61,079,509	59,940,636	219,782	4.B PL
87162W-AJ-9	TD SYNNEX CORP SERIES 144A 2.650% 08/0		01/18/2022	BOFA SECURITIES	XXX	234,325	250,000	2,963	2.C FE
87289B-AA-2	TCP DLF VIII 2018 CLO SEC NOTE 2.416%		02/28/2022	TCP DLF VIII 2018 CLO, LLC	XXX	2,399,735	2,399,735		1.A FE
87326#-AC-4	TA WEG HOLDINGS LLC 7.000% 10/02/25		03/31/2022	Direct Loan Funding	XXX	1,320,462	1,320,462		3.A PL
87669#-AA-3	TAUPO RIVER III A LLC 4.750% 01/08/31		01/31/2022	Direct Loan Funding	XXX	26,945,090	26,945,090		1.G Z
887389-AL-8	TIMKEN CO 4.125% 04/01/32		03/22/2022	Various	XXX	1,231,694	1,250,000		2.C FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		01/31/2022	Direct Loan Funding	XXX	456,010	456,010		2.C Z
89616Q-AC-5	TRICON RESIDENTIAL SERIES 2022 SFR1 CLAS		03/23/2022	BOFA SECURITIES	XXX	249,995	250,000		1.G FE
89787E-AA-9	TRUSTAGE FINANCIAL GROUP SERIES 144A 4		03/22/2022	WELLS FARGO SECURITIES, LLC	XXX	6,204,750	6,250,000		2.A FE
907818-FY-9	UNION PACIFIC CORP 3.375% 02/14/42		02/10/2022	Various	XXX	2,256,460	2,250,000		1.G FE
91823A-AW-1	VB S1 ISSUER LLC SERIES 2022 1A CLASS C2		02/18/2022	Barclays Capital	XXX	2,250,000	2,250,000		1.F FE
91823A-AY-7	VB S1 ISSUER LLC SERIES 2022 1A CLASS D		02/18/2022	Barclays Capital	XXX	1,000,000	1,000,000		2.C FE
928881-AF-8	VONTIER CORP 2.950% 04/01/31		01/11/2022	Tax Free Exchange	XXX	247,587	250,000	2,049	2.C FE
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3		02/08/2022	Credit Suisse Sec (USA) LLC	XXX	43,425	44,131	110	2.A FE
95003W-AL-0	WELLS FARGO COMMERCIAL MORTG SERIES 2022		02/18/2022	WELLS FARGO SECURITIES, LLC	XXX	18,659,040	20,000,000	22,631	3.C FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		02/04/2022	Barclays Capital	XXX	480,243	497,500	2,032	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		03/29/2022	Barclays Capital	XXX	4,600,094	4,600,000		2.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
962166-CB-8	WEYERHAEUSER CO 4.000% 03/09/52		02/23/2022	Goldman Sachs & Co.	XXX	736,995	750,000		2.B FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS		02/01/2022	Barclays Capital	XXX	49,144	49,750	228	2.B FE
974153-AD-0	WINGSTOP FUNDING LLC SERIES 2022 1A CLAS		03/09/2022	Morgan Stanley & Co.	XXX	2,897,809	2,900,000	31	2.B FE
BES1NC-74-0	ATLAS INTERMEDIATE III LLC 5.759% 04/2		02/14/2022	Direct Loan Funding	XXX	1,428,571	1,428,571		4.C Z
BES22R-T8-5	PATHSTONE FAMILY OFFICE LLC 7.256% 12/		01/21/2022	Direct Loan Funding	XXX	1,153,846	1,153,846		2.C Z
BES24W-K0-8	SBL HOLDINGS INC 5.000% 02/18/31		03/30/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	2,890,440	3,000,000	17,500	2.C Z
BES2F8-7N-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		03/22/2022	Various	XXX	11,608,034	11,608,034		2.C Z
BES2GU-Y0-4	CLARUS CAPITAL LLC 3.746% 09/30/31		03/30/2022	Direct Loan Funding	XXX	5,697,057	5,697,057		2.C Z
BES2GU-Y5-3	CLARUS CAPITAL LLC 10.000% 09/30/31		03/30/2022	Direct Loan Funding	XXX	975,039	975,039		2.C Z
BES2JQ-GG-5	GC WAVES HOLDINGS INC 6.462% 08/13/26		03/31/2022	Direct Loan Funding	XXX	653,394	659,994		2.C Z
BES2KQ-MY-7	HOMETAP INVESTMENT PARTNERS II 5.049%		03/14/2022	Direct Loan Funding	XXX	13,275,263	13,275,263		2.A Z
BES2MJ-CA-4	PICP PRECINMAC LP 11.000% 12/31/26		12/31/2021	Direct Loan Funding	XXX	10,971	10,971		2.C Z
BES2MJ-CK-2	PICP PROJECT SPRINT INTERMEDIA 16.000%		12/31/2021	Direct Loan Funding	XXX	27,388	27,388		2.C Z
BES2MT-6N-1	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		01/13/2022	Direct Loan Funding	XXX	39,498	39,498		2.B Z
BES2MT-6N-1	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		03/16/2022	Direct Loan Funding	XXX	79,554,621	79,554,621		2.C Z
BES2NK-E5-9	INFOGAIN CORP 6.750% 07/17/28		01/26/2022	Direct Loan Funding	XXX	500,000	500,000		2.C Z
BES2NM-3P-3	NXGEN BUYER INC 5.750% 10/31/25		12/17/2021	Direct Loan Funding	XXX	922,909	922,909		2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 7.750% 12/22/28		02/03/2022	Direct Loan Funding	XXX	887,195	887,195		2.B Z
BES2NT-DW-2	KWOR ACQUISITION INC 7.750% 12/22/28		03/31/2022	Direct Loan Funding	XXX	283,537	283,537		2.C Z
BES2Q1-VK-6	CGI AUTOMATED MANUFACTURING LL 7.000%		02/28/2022	Direct Loan Funding	XXX	1,556,150	1,556,150		2.C Z
BES2QE-XZ-3	ELDRIDGE INDUSTRIES LLC 3.920% 02/11/2		03/11/2022	PRIVATE DEBT INVESTORS FEEDER,	XXX	17,850,000	17,850,000	58,310	2.C Z
BES2QE-Y3-3	ELDRIDGE INDUSTRIES LLC 4.150% 02/11/2		03/11/2022	PRIVATE DEBT INVESTORS FEEDER,	XXX	17,850,000	17,850,000	61,731	2.C Z
BES2QS-36-9	LUV CAR WASH GROUP LLC 6.500% 03/15/27		03/17/2022	Direct Loan Funding	XXX	861,486	861,486		2.B Z
BES2R6-33-3	LASALLE CAPITAL FINANCE 6.700% 04/15/3		03/23/2022	LASALLE CAPITAL FINANCE	XXX	63,200,000	63,200,000		2.C Z
BES2R6-34-1	TRI STATE SECURED CAPITAL 6.750% 04/15		03/23/2022	TRI STATE SECURED CAPITAL	XXX	46,800,000	46,800,000		2.C Z
BES2R6-35-8	HUBBARD STREET FINANCIAL 6.800% 04/15/		03/23/2022	HUBBARD STREET FINANCIAL	XXX	61,100,000	61,100,000		2.C Z
BGH6ER-D8-7	CURRICULUM ASSOCIATES LLC 6.258% 01/27		01/12/2022	Direct Loan Funding	XXX	2,233,125	2,250,000		5.B GI
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 5.209%		01/19/2022	GC ADVISORS LLC	XXX	100,000	100,000		4.C FE
BGH7K9-5C-8	BAIN CAPITAL HOLDINGS LP 3.720% 04/07/		01/07/2022	Goldman Sachs & Co.	XXX	2,100,000	2,100,000		1.D Z
11271L-AJ-1	BROOKFIELD FINANCE INC 3.625% 02/15/52	A	02/02/2022	CIT Group Holdings Inc.	XXX	999,080	1,000,000		1.G FE
775109-BS-9	ROGERS COMMUNICATIONS IN SERIES 144A 5	A	02/03/2022	CIT Group Holdings Inc.	XXX	3,250,000	3,250,000		2.C FE
775109-CC-3	ROGERS COMMUNICATIONS IN SERIES 144A 3	A	03/07/2022	J.P. MORGAN SECURITIES LLC	XXX	2,993,310	3,000,000		2.A FE
BES2QV-1M-9	ONEMOVE TECHNOLOGIES INC 6.500% 12/03/		03/16/2022	PRIVATE DEBT INVESTORS FEEDER,	XXX	60,455,094	59,356,990	760,924	2.B Z
03290A-AQ-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2021	D	02/14/2022	GREENSLEDGE CAPITAL MARKETS	XXX	1,100,000	1,100,000	3,106	2.C FE
03331G-AL-2	ANCHORAGE CAPITAL CLO LTD SERIES 2022 24	D	03/16/2022	Goldman Sachs & Co.	XXX	9,987,500	10,000,000		2.C Z
44988U-AA-5	IP LENDING LLC SERIES 2022 3A CLASS SNR	D	01/13/2022	Jefferies & Co., Inc.	XXX	1,300,000	1,300,000		1.G FE
456837-BC-6	ING GROEP NV 4.252% 03/28/33	D	03/21/2022	Morgan Stanley & Co.	XXX	2,250,000	2,250,000		1.G FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	02/08/2022	Credit Suisse Sec (USA) LLC	XXX	122,201	124,051	378	2.A FE
48250H-AE-8	KKR FINANCIAL CLO LTD SERIES 9 CLASS ER	D	12/20/2021	Tax Free Exchange	XXX	10,241,902	10,274,111	131,357	3.C FE
48250K-AE-1	KKR FINANCIAL CLO LTD SERIES 11 CLASS ER	D	02/28/2022	DLNY GA DLIM Mgd. - Sec.	XXX	217,848	225,098	1,690	4.A FE
48250K-AE-1	KKR FINANCIAL CLO LTD SERIES 11 CLASS ER	D	12/20/2021	Tax Free Exchange	XXX	(11,214,913)	(13,370,002)	(147,652)	4.A FE
48250L-AS-8	KKR FINANCIAL CLO LTD SERIES 9 CLASS DR	D	12/20/2021	Tax Free Exchange	XXX	12,238,815	12,152,174	85,189	2.C FE
48250M-AP-2	KKR FINANCIAL CLO LTD SERIES 11 CLASS D2	D	02/28/2022	DLNY GA DLIM Mgd. - Sec.	XXX	154,997	161,928	562	2.C FE
48250M-AP-2	KKR FINANCIAL CLO LTD SERIES 11 CLASS D2	D	12/20/2021	Tax Free Exchange	XXX	(8,096,809)	(9,617,972)	(48,028)	2.C FE
48254A-AE-9	KKR FINANCIAL CLO LTD SERIES 27A CLASS E	D	01/25/2022	BANK OF AMERICA MERRILL LYNCH	XXX	4,000,000	4,000,000		3.C FE
55284J-AL-3	MF1 MULTIFAMILY HOUSING MORTG SERIES 202	D	01/07/2022	Credit Suisse Sec (USA) LLC	XXX	1,800,000	1,800,000		2.C FE
606822-CD-4	MITSUBISHI UFJ FIN GRP 2.852% 01/19/33	D	01/11/2022	MUFG SECURITIES AMERICAS INC.	XXX	2,500,000	2,500,000		1.G FE
632525-BB-6	NATIONAL AUSTRALIA BANK SERIES 144A 3.	D	01/04/2022	CIT Group Holdings Inc.	XXX	1,750,000	1,750,000		2.A FE
727665-AA-9	PLATINUM SECURITIES KY SERIES 144A 0.0	D	01/19/2022	Credit Suisse Sec (USA) LLC	XXX	500,550	500,000	1,822	1.C FE
77341Q-AG-3	ROCKFORD TOWER CREDIT FUNDING SERIES 202	D	02/10/2022	GREENSLEDGE CAPITAL MARKETS	XXX	3,100,000	3,100,000		2.C FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	03/30/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	2,264,547	2,500,000	16,250	2.C FE
83368R-BJ-0	SOCIETE GENERALE SERIES 144A 3.337% 01	D	01/11/2022	SG AMERICAS SECURITIES LLC	XXX	1,000,000	1,000,000		2.B FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	03/25/2022	Credit Suisse Sec (USA) LLC	XXX	149,104	161,849	257	2.A FE
86562M-CQ-1	SUMITOMO MITSUI FINL GRP 3.050% 01/14/	D	01/05/2022	SMBC NIKKO SECURITIES AMERICA,	XXX	2,000,000	2,000,000		1.G FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	02/14/2022	Credit Suisse Sec (USA) LLC	XXX	94,997	96,322	210	2.B FE
89681L-AA-0	TRITON CONTAINER TAL INT 3.250% 03/15/	D	01/11/2022	CIT Group Holdings Inc.	XXX	1,992,000	2,000,000		2.C FE
91824D-AL-8	VCP CLO II LTD SERIES 2021 2A CLASS D 14	D	03/11/2022	Raymond James & Associates	XXX	992,500	1,000,000	7,764	2.B FE
91845A-AA-3	VZ SECURED FINANCING BV SERIES 144A 5	D	01/06/2022	BOFA SECURITIES	XXX	1,237,875	1,250,000		4.A FE
BES2NT-B5-3	PENDING 4.870% 12/22/24	D	12/22/2021	Direct Loan Funding	XXX	92,535	92,535		2.B Z
BES2NT-B5-3	PENDING 4.870% 12/22/24	D	12/22/2021	Direct Loan Funding	XXX	6,133,691	6,133,691		2.C Z
BES2PU-M1-5	AURIUM CLO IX DAC ACLO 9A 3.500% 10/28	B	02/23/2022	Credit Suisse Sec (USA) LLC	XXX	1,823,245	1,823,245		2.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BES2QP-YD-6	HENLEY FUNDING LTD HNLY 7X 4.250% 04/2	B	03/11/2022	Jefferies & Co., Inc.	XXX	1,096,650	1,096,650		2.C Z
BES2QX-8L-0	TORO EUROPEAN CLO TCLO 8 4.800% 04/15/	B	03/16/2022	J.P. Morgan Securities Inc.	XXX	2,118,447	2,118,447		2.C FE
BES2R7-GS-2	PALMER SQUARE EUROPEAN LOAN FU 4.500%	B	03/17/2022	J.P. Morgan Securities Inc.	XXX	2,221,900	2,221,900		2.C FE
BES2RJ-G1-5	ALBACORE EURO CLO I DESIGNATED 4.600%	B	03/25/2022	Jefferies & Co., Inc.	XXX	1,098,410	1,098,450		2.C Z
G2960*-AA-5	ACS SL V LTD 5.931% 03/31/25	C	08/20/2021	Direct Loan Funding	XXX	10,324	10,324		2.C Z
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						882,268,448	875,734,437	2,246,782	XXX
Bonds - Hybrid Securities									
05565Q-DV-7	BP CAPITAL MARKETS PLC HYB 4.875% Perp	D	02/07/2022	UBS SECURITIES LLC	XXX	510,000	500,000	3,181	2.A FE
1309999999 - Bonds - Hybrid Securities						510,000	500,000	3,181	XXX
Bonds - Parent, Subsidiaries and Affiliates									
Bonds - SVO Identified Funds									
Bonds - Unaffiliated Bank Loans									
Bonds - Unaffiliated Certificates of Deposit									
2509999997 - Bonds - Subtotals - Bonds - Part 3						907,286,897	901,662,263	2,263,978	XXX
2509999999 - Bonds - Subtotals - Bonds						907,286,897	901,662,263	2,263,978	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									
55392@-10-8	706 MISSION STREET CO LLC		03/01/2022	Direct Loan Funding	5,312,391.890	5,312,392			1.
81807#-11-9	706 MISSION STREET CO LLC		03/01/2022	Direct Loan Funding	3,912,350.650	3,912,351			1.
4319999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						9,224,743	XXX		XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred									
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						9,224,743	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						9,224,743	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
BES2NT-E6-8	BHARCAP SPONSOR LLC		01/27/2022	Direct Loan Funding	210,000.000	210,000	XXX		XXX
08186*-12-5	BENEFIT STREET PARTNERS REALTY		03/31/2022	Transfer from Prefered Stock	3,989.640	19,948,200	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						20,158,200	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						20,158,200	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						20,158,200	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						29,382,943	XXX		XXX
6009999999 Totals						936,669,840	XXX	2,263,978	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36200M-BE-2	GNMA Pool 604037 6.000% 02/15/33		03/01/2022	Paydown	XXX	45,198	45,198	50,206	49,572		(4,374)		(4,374)		45,198				674	02/15/2033	1.A
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32		03/01/2022	Paydown	XXX	3,527	3,527	3,655	3,587		(60)		(60)		3,527				27	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		03/01/2022	Paydown	XXX	5,895	5,895	6,784	6,669		(775)		(775)		5,895				93	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		03/01/2022	Paydown	XXX	1,601	1,601	1,601	1,600		1		1		1,601				15	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		03/01/2022	Paydown	XXX	741	741	828	812		(71)		(71)		741				7	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		03/01/2022	Paydown	XXX	11,849	11,849	12,201	12,127		(278)		(278)		11,849				119	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		03/01/2022	Paydown	XXX	326	326	368	361		(34)		(34)		326				4	10/15/2027	1.A
0109999999 - Bonds - U.S. Governments						69,137	69,137	75,643	74,728		(5,591)		(5,591)		69,137				939	XXX	XXX
Bonds - All Other Governments																					
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEV LEASE BACKE	D	01/01/2022	Paydown	XXX	626,372	626,372	626,372	626,372						626,372				44,646	01/01/2023	3.A
0309999999 - Bonds - All Other Governments						626,372	626,372	626,372	626,372						626,372				44,646	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		01/18/2022	Redemption 100.0000	XXX	13	13	13	13						13					07/15/2054	1.C FE
05178T-AA-9	AURORA MILITARY HOUSE III SERIES 144A		01/15/2022	Redemption 100.0000	XXX	19,535	19,535	20,723	20,370		(3)		(3)		20,367		(832)	(832)	568	07/15/2034	1.F FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		03/10/2022	Paydown	XXX	11,710	11,710	11,737	11,733						11,733		(23)	(23)	112	02/10/2052	2.A
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		03/10/2022	Paydown	XXX	3,135	3,135	3,095	3,099		36		36		3,135				32	10/10/2052	1.D
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		03/10/2022	Paydown	XXX	8,086	8,086	10,348	10,136		(2,049)		(2,049)		8,086				93	07/10/2055	1.E FE
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		03/01/2022	Paydown	XXX			13,234	11,424		(11,424)		(11,424)						604	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		03/01/2022	Paydown	XXX			74,966	64,310		(61,060)		(61,060)		3,250		(3,250)	(3,250)	1,079	02/25/2052	1.A FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		03/01/2022	Paydown	XXX			2,072	1,908		(1,908)		(1,908)						60	11/25/2053	1.A FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		02/25/2022	Paydown	XXX			2,565	2,441		(2,441)		(2,441)						47	05/25/2035	1.A
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		03/25/2022	Paydown	XXX			1,528	1,455		(1,455)		(1,455)						56	05/25/2035	1.G Z
30711X-BF-0	FANNIE MAE CAS SERIES 2015 C04 CLASS 1M2		03/25/2022	Paydown	XXX	26,585	26,585	26,286	26,366		219		219		26,585				242	04/25/2028	1.D
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		03/01/2022	Paydown	XXX	3,933	3,933	4,472	4,453		(520)		(520)		3,933				36	06/01/2038	1.A
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		03/01/2022	Paydown	XXX	1,060	1,060	1,183	1,177		(117)		(117)		1,060				9	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		03/01/2022	Paydown	XXX	45,136	45,136	50,253	50,003		(4,867)		(4,867)		45,136				375	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		03/01/2022	Paydown	XXX	6,094	6,094	6,947	6,919		(826)		(826)		6,094				64	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		03/01/2022	Paydown	XXX	16,888	16,888	16,614	16,650		238		238		16,888				75	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		03/01/2022	Paydown	XXX	57,855	57,855	61,377	61,338		(3,483)		(3,483)		57,855				319	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		03/01/2022	Paydown	XXX	35,017	35,017	36,982	36,961		(1,944)		(1,944)		35,017				190	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		03/01/2022	Paydown	XXX	7,764	7,764	7,864	7,839		(74)		(74)		7,764				58	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		03/01/2022	Paydown	XXX	5,428	5,428	5,583	5,579		(150)		(150)		5,428				41	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		03/01/2022	Paydown	XXX	580	580	672	666		(87)		(87)		580				8	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		03/01/2022	Paydown	XXX	56,297	56,297	58,776	58,647		(2,351)		(2,351)		56,297				224	11/01/2032	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
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		03/01/2022	Paydown	XXX	70	70	79	78		(8)		(8)		70				1	03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		03/01/2022	Paydown	XXX	2,804	2,804	2,896	2,862		(58)		(58)		2,804				33	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		03/01/2022	Paydown	XXX	18	18	21	21		(3)		(3)		18					09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		03/01/2022	Paydown	XXX	47	47	54	53		(6)		(6)		47				1	02/01/2031	1.A
3130AF-PP-6	FEDERAL HOME LOAN BANK 4.200% 01/24/39		01/24/2022	Call 100.0000	XXX	550,000	550,000	578,754	551,040		(1,040)		(1,040)		550,000				11,550	01/24/2039	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		03/01/2022	Paydown	XXX	240,901	240,901	239,847	239,868		1,033		1,033		240,901				930	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		03/01/2022	Paydown	XXX	281,399	281,399	281,682	281,677		(278)		(278)		281,399				1,061	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		03/01/2022	Paydown	XXX	50,315	50,315	52,333	52,313		(1,998)		(1,998)		50,315				183	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		03/01/2022	Paydown	XXX	21,004	21,004	22,684	22,648		(1,644)		(1,644)		21,004				112	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		03/01/2022	Paydown	XXX	40,374	40,374	43,072	43,015		(2,641)		(2,641)		40,374				262	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		03/01/2022	Paydown	XXX	35,383	35,383	37,735	37,689		(2,306)		(2,306)		35,383				105	08/01/2043	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		03/01/2022	Paydown	XXX	23,887	23,887	26,069	25,521		(1,634)		(1,634)		23,887				134	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		03/01/2022	Paydown	XXX	123,540	123,540	124,463	124,440		(900)		(900)		123,540				670	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		03/01/2022	Paydown	XXX	62,048	62,048	65,664	65,625		(3,576)		(3,576)		62,048				349	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		03/01/2022	Paydown	XXX	68,873	68,873	74,086	74,030		(5,157)		(5,157)		68,873				385	05/01/2048	1.A
3133EJ-6N-4	FEDERAL FARM CREDIT BANK 3.900% 02/01/		02/01/2022	Call 100.0000	XXX	365,000	365,000	381,560	365,799		(799)		(799)		365,000				7,118	02/01/2034	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		03/01/2022	Paydown	XXX	166,534	166,534	166,300	166,299		236		236		166,534				591	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 4.338% 10/		03/01/2022	Paydown	XXX	2,929	2,929	3,044	3,041		(112)		(112)		2,929				4	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 8.093% 10		03/25/2022	Paydown	XXX			52	246		(246)		(246)						24	10/25/2030	1.A
31364H-L2-1	FNMA CMO SER 1995-270 CLASS 2 8.500% 0		03/01/2022	Paydown	XXX			202	23		(23)		(23)						13	09/25/2023	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		03/01/2022	Paydown	XXX			314	123		(123)		(123)						20	11/25/2026	1.A
31368H-LB-7	FANNIE MAE Pool 190322 6.000% 04/01/32		03/01/2022	Paydown	XXX	472	472	544	536		(65)		(65)		472				4	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.493% 01		03/01/2022	Paydown	XXX	1,943	1,943	1,797	1,825		1		1		1,826		117	117	11	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		03/01/2022	Paydown	XXX	11,503	11,503	11,600	11,593		(90)		(90)		11,503				38	03/25/2033	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		03/01/2022	Paydown	XXX	89,665	89,665	91,320	91,161		(1,497)		(1,497)		89,665				454	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		03/01/2022	Paydown	XXX	89,361	89,361	90,943	90,770		(1,409)		(1,409)		89,361				445	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		03/01/2022	Paydown	XXX	36,866	36,866	37,967	37,818		(952)		(952)		36,866				168	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		03/01/2022	Paydown	XXX	103,015	103,015	93,068	99,719		3,296		3,296		103,015				773	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 0.807% 07		03/25/2022	Paydown	XXX	563,190	563,190	562,662	562,773		417		417		563,190				456	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 0.797% 07		03/25/2022	Paydown	XXX	622,627	622,627	622,432	622,480		147		147		622,627				472	07/25/2049	1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		03/01/2022	Paydown	XXX	33,422	33,422	32,973	33,014		408		408		33,422				115	11/25/2051	1.A
31371M-7J-0	FANNIE MAE POOL 256597 5.500% 02/01/37		03/01/2022	Paydown	XXX	2,562	2,562	2,673	2,666		(104)		(104)		2,562				24	02/01/2037	1.A
31371M-KB-2	FANNIE MAE Pool 255990 5.000% 11/01/35		03/01/2022	Paydown	XXX	545	545	599	595		(50)		(50)		545				5	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 0.757		03/15/2022	Paydown	XXX	853,994	853,994	855,061	855,000		(1,006)		(1,006)		853,994				670	03/15/2041	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		03/01/2022	Paydown	XXX	67,311	67,311	70,703	70,510		(3,199)		(3,199)		67,311				281	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		03/01/2022	Paydown	XXX	22,311	22,311	20,860	21,920		391		391		22,311				105	08/15/2041	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		03/01/2022	Paydown	XXX			1,080	452		(452)		(452)						29	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		03/01/2022	Paydown	XXX			1,986	637		(637)		(637)						39	12/25/2024	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		03/01/2022	Paydown	XXX	76,218	76,218	81,306	80,983		(4,765)		(4,765)		76,218				365	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		03/25/2022	Paydown	XXX	357,877	357,877	357,877	357,877						357,877				180	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		03/25/2022	Paydown	XXX	4,818,623	4,818,623	4,818,623	4,818,623						4,818,623				2,942	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES MO		03/15/2022	Redemption 100.0000	XXX	60,000	60,000	65,632	65,076		(73)		(73)		65,002		(5,002)	(5,002)	302	10/15/2029	1.B FE
31385X-AZ-0	FANNIE MAE Pool 555424 5.500% 05/01/33		03/01/2022	Paydown	XXX	32,134	32,134	36,294	36,009		(3,875)		(3,875)		32,134				283	05/01/2033	1.A
31387D-JY-6	FANNIE MAE POOL 580879 6.500% 05/01/31		03/01/2022	Paydown	XXX	76	76	87	85		(9)		(9)		76				1	05/01/2031	1.A
3138AX-KK-6	FANNIE MAE Pool AJ5697 3.500% 12/01/41		03/01/2022	Paydown	XXX	30,921	30,921	33,139	33,105		(2,183)		(2,183)		30,921				215	12/01/2041	1.A
3138EG-CF-9	FANNIE MAE Pool AL0069 5.000% 11/01/40		03/01/2022	Paydown	XXX	21,756	21,756	24,267	24,190		(2,434)		(2,434)		21,756				187	11/01/2040	1.A
3138L0-G3-9	FANNIE MAE POOL AM0217 3.900% 08/01/42		03/01/2022	Paydown	XXX	2,217	2,217	2,106	2,130		88		88		2,217				15	08/01/2042	1.A
3138L3-NN-1	FANNIE MAE POOL AM3096 3.790% 05/01/43		03/01/2022	Paydown	XXX	5,228	5,228	5,040	5,059		170		170		5,228				35	05/01/2043	1.A
3138L6-CG-1	FANNIE MAE POOL AM5470 4.010% 03/01/29		03/01/2022	Paydown	XXX	2,701	2,701	2,719	2,706		(6)		(6)		2,701				19	03/01/2029	1.A
3138L6-LE-6	FANNIE MAE POOL AM5724 3.910% 04/01/34		03/01/2022	Paydown	XXX	12,135	12,135	12,702	12,487		(352)		(352)		12,135				82	04/01/2034	1.A
3138L6-LM-8	FANNIE MAE POOL AM5731 3.990% 06/01/44		03/01/2022	Paydown	XXX	20,234	20,234	20,562	20,478		(244)		(244)		20,234				135	06/01/2044	1.A
3138L6-V8-8	FANNIE MAE POOL AM6038 3.370% 06/01/26		03/01/2022	Paydown	XXX	23,606	23,606	23,761	23,635		(29)		(29)		23,606				139	06/01/2026	1.A
3138L7-EC-6	FNMA POOL AM6430 3.580% 08/01/29		03/01/2022	Paydown	XXX	10,377	10,377	10,180	10,226		151		151		10,377				65	08/01/2029	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26		03/01/2022	Paydown	XXX	47,402	47,402	51,439	50,705		(3,303)		(3,303)		47,402				202	08/01/2026	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		03/01/2022	Paydown	XXX	153,013	153,013	178,134	176,650		(23,637)		(23,637)		153,013				857	11/01/2037	1.A
3138MB-MB-9	FANNIE MAE Pool AP7553 3.000% 09/01/42		03/01/2022	Paydown	XXX	29,867	29,867	31,758	31,725		(1,858)		(1,858)		29,867				147	09/01/2042	1.A
3138W5-KW-7	FANNIE MAE POOL AR7508 3.500% 03/01/43		03/01/2022	Paydown	XXX	17,351	17,351	18,511	18,493		(1,142)		(1,142)		17,351				92	03/01/2043	1.A
3138WW-K9-9	FANNIE MAE POOL AT8419 3.000% 06/01/43		03/01/2022	Paydown	XXX	32,473	32,473	31,920	31,952		522		522		32,473				166	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		03/01/2022	Paydown	XXX	33,325	33,325	31,229	32,794		531		531		33,325				200	07/25/2033	1.A
31394D-EK-2	FNMA CMO SER 2005-29 CLASS AE 4.500% 0		03/01/2022	Paydown	XXX	43,963	43,963	40,885	43,665		297		297		43,963				327	03/25/2035	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 0.		03/25/2022	Paydown	XXX	320,612	320,612	321,914	321,867		(1,255)		(1,255)		320,612				299	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 0.		03/25/2022	Paydown	XXX	200,983	200,983	201,737	201,699		(716)		(716)		200,983				197	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 0.		03/25/2022	Paydown	XXX	200,983	200,983	201,611	201,580		(597)		(597)		200,983				187	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 0.		03/25/2022	Paydown	XXX	200,983	200,983	201,611	201,580		(597)		(597)		200,983				187	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		03/01/2022	Paydown	XXX	7,643	7,643	7,743	7,681		(38)		(38)		7,643				99	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		03/01/2022	Paydown	XXX	593	593	649	643		(50)		(50)		593				6	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		03/01/2022	Paydown	XXX	545	545	591	586		(41)		(41)		545				5	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		03/01/2022	Paydown	XXX	337	337	384	381		(44)		(44)		337				3	11/01/2035	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
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		03/01/2022	Paydown	XXX	55,997	55,997	55,057	55,070		927		927		55,997				333	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		03/01/2022	Paydown	XXX	71,829	71,829	76,820	76,766		(4,937)		(4,937)		71,829				466	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		03/01/2022	Paydown	XXX	3,651	3,651	3,653	3,649		1		1		3,651				26	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		03/01/2022	Paydown	XXX	7,118	7,118	7,839	7,802		(684)		(684)		7,118				48	02/01/2049	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		03/01/2022	Paydown	XXX	2,755	2,755	2,811	2,807		(53)		(53)		2,755				19	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		03/01/2022	Paydown	XXX	2,150	2,150	2,205	2,201		(51)		(51)		2,150				15	06/01/2049	1.A
3140HV-C9-3	FANNIE MAE POOL BL3695 3.460% 08/01/49		03/01/2022	Paydown	XXX	911	911	986	982		(71)		(71)		911				6	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		03/01/2022	Paydown	XXX	605	605	658	653		(49)		(49)		605				3	10/01/2039	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		03/01/2022	Paydown	XXX	1,072	1,072	1,085	1,082		(10)		(10)		1,072				5	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		03/01/2022	Paydown	XXX	45,934	45,934	50,466	49,962		(4,028)		(4,028)		45,934				190	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		03/01/2022	Paydown	XXX	498	498	501	501		(3)		(3)		498				2	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		03/01/2022	Paydown	XXX	722	722	737	736		(14)		(14)		722				3	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		03/01/2022	Paydown	XXX	473	473	478	478		(5)		(5)		473				2	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		03/01/2022	Paydown	XXX	436	436	447	446		(11)		(11)		436				2	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		03/01/2022	Paydown	XXX	447	447	458	458		(11)		(11)		447				2	12/01/2050	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		03/01/2022	Paydown	XXX	51,575	51,575	55,471	55,431		(3,855)		(3,855)		51,575				287	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		03/01/2022	Paydown	XXX	107,307	107,307	111,113	111,002		(3,696)		(3,696)		107,307				676	06/01/2048	1.A
3140LA-Q9-9	FANNIE MAE POOL BS0479 2.280% 01/01/51		03/01/2022	Paydown	XXX	1,213	1,213	1,238	1,237		(24)		(24)		1,213				5	01/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		03/25/2022	Paydown	XXX	1,522	1,522	1,554	1,553		(31)		(31)		1,522				6	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		03/01/2022	Paydown	XXX	1,117	1,117	1,126	1,126		(9)		(9)		1,117				5	12/01/2039	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		03/01/2022	Paydown	XXX	79,792	79,792	81,532	81,485		(1,693)		(1,693)		79,792				441	01/01/2048	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		03/01/2022	Paydown	XXX	10,978	10,978	11,311	11,309		(330)		(330)		10,978				132	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		03/01/2022	Paydown	XXX	582	582	672	664		(83)		(83)		582				6	12/01/2036	1.A
31411K-NE-9	FNMA POOL 910389 5.500% 03/01/22		01/01/2022	Paydown	XXX	36	36	36	36						36					03/01/2022	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		03/01/2022	Paydown	XXX	957	957	1,089	1,087		(130)		(130)		957				9	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		03/01/2022	Paydown	XXX	358	358	361	359		(1)		(1)		358				3	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		03/01/2022	Paydown	XXX	10,942	10,942	11,961	11,866		(924)		(924)		10,942				100	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		03/01/2022	Paydown	XXX	334	334	372	369		(35)		(35)		334				3	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		03/01/2022	Paydown	XXX	84	84	96	95		(10)		(10)		84				1	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		03/01/2022	Paydown	XXX	214	214	243	243		(29)		(29)		214				2	02/01/2039	1.A
31412S-4M-4	FANNIE MAE Pool 933828 4.500% 04/01/38		03/01/2022	Paydown	XXX	1,210	1,210	1,325	1,315		(105)		(105)		1,210				9	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		03/01/2022	Paydown	XXX	10,286	10,286	11,042	11,020		(734)		(734)		10,286				138	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		03/01/2022	Paydown	XXX	2,177	2,177	2,476	2,467		(290)		(290)		2,177				27	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		03/01/2022	Paydown	XXX	1,580	1,580	1,677	1,662		(82)		(82)		1,580				23	11/01/2037	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
31414E-GE-8	FANNIE MAE Pool 963797 6.000% 06/01/38		03/01/2022	Paydown	XXX	911	911	1,024	1,014		(103)		(103)		911				9	06/01/2038	1.A
31415A-U8-2	FANNIE MAE Pool 981307 6.000% 06/01/38		03/01/2022	Paydown	XXX	415	415	464	460		(45)		(45)		415				4	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		03/01/2022	Paydown	XXX	775	775	808	796		(21)		(21)		775				8	11/01/2038	1.A
31417C-DR-3	FANNIE MAE Pool AB5511 3.500% 07/01/42		03/01/2022	Paydown	XXX	16,633	16,633	17,838	17,808		(1,175)		(1,175)		16,633				78	07/01/2042	1.A
31417D-AX-1	FANNIE MAE Pool AB6321 3.500% 09/01/42		03/01/2022	Paydown	XXX	80,287	80,287	86,083	85,999		(5,712)		(5,712)		80,287				374	09/01/2042	1.A
31417F-3H-9	FANNIE MAE POOL AB8899 3.000% 04/01/43		03/01/2022	Paydown	XXX	32,138	32,138	34,176	34,146		(2,008)		(2,008)		32,138				160	04/01/2043	1.A
31418A-JV-1	FANNIE MAE Pool MA1175 3.000% 09/01/42		03/01/2022	Paydown	XXX	22,383	22,383	23,800	23,777		(1,394)		(1,394)		22,383				103	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		03/01/2022	Paydown	XXX	25,334	25,334	25,199	25,201		132		132		25,334				181	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		03/01/2022	Paydown	XXX	41,711	41,711	44,034	44,009		(2,298)		(2,298)		41,711				235	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		03/01/2022	Paydown	XXX	269,598	269,598	269,713	269,710		(112)		(112)		269,598				991	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		03/01/2022	Paydown	XXX	236,758	236,758	235,722	235,743		1,015		1,015		236,758				865	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		03/01/2022	Paydown	XXX	141,482	141,482	140,863	140,873		609		609		141,482				533	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		03/01/2022	Paydown	XXX	20,073	20,073	20,879	20,871		(797)		(797)		20,073				75	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		03/01/2022	Paydown	XXX	22,504	22,504	23,407	23,398		(894)		(894)		22,504				87	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		03/01/2022	Paydown	XXX	42,276	42,276	43,888	43,872		(1,597)		(1,597)		42,276				159	03/01/2050	1.A
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01		01/15/2022	Redemption 100.0000	XXX	1,484	1,484	1,974	1,948		(1)		(1)		1,947		(463)	(463)	45	01/15/2051	1.G FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2022	Paydown	XXX	6,769	6,769	8,057	8,015		(1,246)		(1,246)		6,769				36	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2022	Paydown	XXX	3,454	3,454	3,605	3,596		(1)		(1)		3,595		(141)	(141)	24	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2022	Paydown	XXX	7,294	7,294	8,559	8,506		(6)		(6)		8,500		(1,206)	(1,206)	61	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2022	Paydown	XXX			2,870	2,765		(2,765)		(2,765)						63	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2022	Paydown	XXX			702	677		(677)		(677)						14	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		03/01/2022	Paydown	XXX	120,639	120,639	123,476	122,527		(1,888)		(1,888)		120,639				659	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		03/01/2022	Paydown	XXX	125,655	125,655	125,336	125,350		306		306		125,655				656	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		03/01/2022	Paydown	XXX	28,086	28,086	26,234	26,556		1,530		1,530		28,086				141	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		03/01/2022	Paydown	XXX	35,149	35,149	33,723	33,986		1,163		1,163		35,149				162	05/25/2057	1.A
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		03/01/2022	Paydown	XXX			2,110	1,905		(1,905)		(1,905)						61	04/25/2053	1.A FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2022	Paydown	XXX	1,546	1,546	1,473	1,488		58		58		1,546				16	10/10/2041	1.F
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2022	Paydown	XXX	7,376	7,376	7,890	7,819		(443)		(443)		7,376				68	05/10/2050	2.B FE
45656T-BP-2	INDUSTRY PUBLIC FACS AUTH CA 4.121% 01		01/01/2022	Maturity	XXX	320,000	320,000	320,000	320,000						320,000				6,594	01/01/2022	1.C FE
59524E-AB-8	MID ATLANTIC MILITARY CO SERIES 144A 5		02/01/2022	Redemption 100.0000	XXX	4,722	4,722	5,871	5,808		(4)		(4)		5,804		(1,082)	(1,082)	124	08/01/2050	1.E FE
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6		03/15/2022	Redemption 100.0000	XXX	5,072	5,072	5,387	5,353		(2)		(2)		5,351		(279)	(279)	142	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						13,700,591	13,700,591	13,974,941	13,919,932		(207,180)		(207,180)		13,712,752		(12,161)	(12,161)	55,589	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		03/16/2022	Paydown	XXX	2,202	2,202	2,083	2,107		95		95		2,202				14	10/16/2039	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
00209T-AB-1	COMCAST CABLE COMMUNICAT 9.455% 11/15/		03/15/2022	Jefferies & Co., Inc.	XXX	7,868,625	7,500,000	9,396,150	7,887,390		(91,350)		(91,350)		7,796,040		72,585	72,585	240,315	11/15/2022	1.G FE
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		03/15/2022	Paydown	XXX	10,501	10,501	10,611	10,594		(93)		(93)		10,501				69	05/15/2039	2.B FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		03/15/2022	Paydown	XXX	3,602	3,602	3,602	3,602						3,602				25	01/15/2047	2.B FE
00287Y-CS-6	ABBVIE INC SERIES WI 3.450% 03/15/22		01/15/2022	Call 100.0000	XXX	333,000	333,000	339,592	333,215		(215)		(215)		333,000				3,830	03/15/2022	2.B FE
00868P-AA-3	AHOLD LEASE SERIES 2001 SERIES A-2 8.6		01/02/2022	Redemption 100.0000	XXX	9,101	9,101	10,486	9,526		(1)		(1)		9,525		(425)	(425)	392	01/02/2025	2.B FE
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5		01/15/2022	Redemption 100.0000	XXX	2,375	2,375	2,393	2,390						2,390		(16)	(16)	42	07/15/2028	2.A FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 07/15/2		01/15/2022	Redemption 100.0000	XXX	594	594	588	590						590		4	4	12	07/15/2029	3.B FE
02376Y-AA-5	AMER AIRLINE 16-1 B PTT SERIES B 5.250		01/15/2022	Redemption 100.0000	XXX	194	194	196	195						195		(1)	(1)	5	07/15/2025	4.B FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT SERIES A 4.000		02/15/2022	Redemption 100.0000	XXX	119	119	118	118						118		1	1	2	08/15/2030	2.C FE
0258M0-EG-0	AMERICAN EXPRESS CREDIT SERIES MTN 2.7		01/31/2022	Call 100.0000	XXX	2,000	2,000	1,957	1,998		1		1		1,999		1	1	22	03/03/2022	1.F FE
03765H-AD-3	APOLLO MANAGEMENT HOLDIN SERIES 144A 4		03/28/2022	Goldman Sachs & Co	XXX	10,557,900	10,000,000	10,971,814	10,755,505		(23,480)		(23,480)		10,732,026		(174,126)	(174,126)	304,500	02/15/2029	1.G FE
03766#-AA-2	APOLLO AVIATION SECURITIZATION 2014-1 AR		03/15/2022	Paydown	XXX	211,320	211,320	211,320	211,320						211,320				1,346	01/15/2043	1.F FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		01/30/2022	Paydown	XXX	6,500	6,500	6,502	6,376		(1)		(1)		6,500				53	07/30/2050	2.C FE
04002R-AA-8	AREIT CRE TRUST SERIES 2020 CRE4 CLASS		01/15/2022	Paydown	XXX	60,298	60,298	60,222	60,279		18		18		60,298				145	04/14/2037	1.A FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		03/16/2022	Paydown	XXX	10,375	10,375	10,089	10,150		224		224		10,375				58	11/18/2038	2.B FE
04650U-AA-6	AT FUNDING NOTE ISSUER LLC AFN SERIES 20		03/23/2022	Paydown	XXX	552,343	552,343	552,895	552,666		(323)		(323)		552,343				5,869	09/23/2027	1.F PL
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		03/01/2022	Paydown	XXX			389	271		(271)		(271)						9	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		03/01/2022	Paydown	XXX			850	633		(633)		(633)						19	05/15/2052	1.A FE
05605G-AL-6	B2R MORTGAGE TRUST SERIES 2015 2 CLASS C		03/01/2022	Paydown	XXX	1,093,265	1,093,265	1,096,413	1,091,776		1,488		1,488		1,093,265				76,290	11/15/2048	1.A FE
06051G-FB-0	BANK OF AMERICA CORP 4.125% 01/22/24		03/22/2022	Various	XXX	1,744,982	1,700,000	1,725,972	1,710,224		(1,086)		(1,086)		1,709,138		35,844	35,844	47,140	01/22/2024	1.G FE
06051G-GE-3	BANK OF AMERICA CORP SERIES MTN 3.124%		01/20/2022	Various	XXX	223,000	223,000	218,433	221,804		57		57		221,861		1,139	1,139	3,483	01/20/2023	1.G FE
06051G-GK-9	BANK OF AMERICA CORP 2.881% 04/24/23		03/25/2022	J.P. MORGAN SECURITIES LLC	XXX	500,220	500,000	486,905	496,326		657		657		496,983		3,237	3,237	6,202	04/24/2023	1.G FE
06051G-GQ-6	BANK OF AMERICA CORP SERIES GMTN 2.816		03/28/2022	CIT Group Holdings Inc.	XXX	648,538	648,000	623,810	639,619		1,264		1,264		640,883		7,655	7,655	12,571	07/21/2023	1.G FE
06054A-AY-5	BANC OF AMERICA COMMERCIAL MOR SERIES 20		03/01/2022	Paydown	XXX			7,041	4,080		(4,080)		(4,080)						321	09/15/2048	1.A FE
06406H-CS-6	BANK OF NY MELLON CORP 3.650% 02/04/24		03/22/2022	Various	XXX	1,731,178	1,700,000	1,707,513	1,702,878		(311)		(311)		1,702,567		28,611	28,611	39,643	02/04/2024	1.F FE
06406R-AC-1	BANK OF NY MELLON CORP SERIES MTN 2.66		03/25/2022	MILLENNIUM ADVISORS LLC	XXX	216,086	216,000	208,490	213,617		409		409		214,026		2,060	2,060	2,123	05/16/2023	1.F FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.713%		03/01/2022	Paydown	XXX			279	220		(220)		(220)						6	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.490%		03/01/2022	Paydown	XXX			7,828	5,250		(5,250)		(5,250)						118	05/15/2050	1.A FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		03/20/2022	Paydown	XXX	80,437	80,437	80,402	80,403		34		34		80,437				300	10/22/2046	1.F FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		03/01/2022	Paydown	XXX			1,986	1,025		(1,025)		(1,025)						44	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		03/01/2022	Paydown	XXX			661	414		(7)		(7)		408		(408)	(408)	16	11/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		03/01/2022	Paydown	XXX			418	256		(256)		(256)						9	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		03/01/2022	Paydown	XXX			670	510		(510)		(510)						16	12/15/2061	1.A FE
11042A-AA-2	BRITISH AIR 13-1 A PTT 4.625% 06/20/24		03/20/2022	Redemption 100.0000	XXX	15,924	15,924	16,880	16,189		(35)		(35)		16,154		(230)	(230)	184	06/20/2024	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
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		03/15/2022	Redemption 100.0000	XXX	485	485	473							473		12	12	4	09/15/2036	1.F FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		03/15/2022	Redemption 100.0000	XXX	1,590	1,590	1,597	1,597						1,597		(6)	(6)	16	03/15/2033	2.B FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3		03/20/2022	Various	XXX	1,905	1,905	1,720	1,905						1,905				18	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.2		01/26/2022	Various	XXX	81,228	77,515	77,515	77,515						77,515		3,713	3,713	644	11/15/2032	1.G FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.2		02/15/2022	Redemption 100.0000	XXX	11,558	11,558	12,056	12,028		(7)		(7)		12,021		(462)	(462)	123	11/15/2032	1.G FE
115637-AS-9	BROWN FORMAN CORP 3.500% 04/15/25		03/25/2022	SUSQUEHANNA FINANCIAL GROUP, L	XXX	101,260	100,000	98,642	99,274		50		50		99,324		1,936	1,936	1,594	04/15/2025	1.G FE
12479R-AD-9	CAPITAL AUTOMOTIVE REIT SERIES 2017-1A C		03/17/2022	Paydown	XXX	226,119	226,119	225,616	226,057		62		62		226,119				2,234	04/15/2047	1.E FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		03/01/2022	Paydown	XXX			4,935	2,202		(81)		(81)		2,121		(2,121)	(2,121)	167	11/13/2050	1.A FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		03/01/2022	Paydown	XXX			783	434		(10)		(10)		424		(424)	(424)	20	11/10/2049	1.A FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		03/01/2022	Paydown	XXX			769	608		(608)		(608)						15	01/15/2053	1.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		03/01/2022	Paydown	XXX	230,559	230,559	229,173	229,625		934		934		230,559				1,429	08/25/2048	1.A
12592X-BE-5	COMM MORTGAGE TRUST 0.964% 03/12/48		03/01/2022	Paydown	XXX			71,237	40,322		(40,322)		(40,322)						2,897	03/12/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 1.019% 05/10/48		03/01/2022	Paydown	XXX			87,668	31,484		(31,484)		(31,484)						2,870	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		03/01/2022	Paydown	XXX			12,173	4,855		(102)		(102)		4,752		(4,752)	(4,752)	262	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA		03/01/2022	Paydown	XXX			365	231		(3)		(3)		228		(228)	(228)	7	05/10/2051	1.A FE
12623S-AF-7	COMM MORTGAGE TRUST SERIES 2012-CR5 CLAS		03/01/2022	Paydown	XXX			3,942	573		(58)		(58)		515		(515)	(515)	121	12/01/2045	1.A FE
12624K-AD-8	COMM MORTGAGE TRUST CMO SER 2012 CR2 CLA		03/01/2022	Paydown	XXX	249,000	249,000	260,479	249,727		(728)		(728)		249,000				1,959	08/15/2045	1.A FM
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		03/01/2022	Paydown	XXX			9,491	4,471		(120)		(120)		4,351		(4,351)	(4,351)	286	04/15/2050	1.A FE
12630B-BB-3	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA		03/01/2022	Paydown	XXX			24,008	5,677		(240)		(240)		5,437		(5,437)	(5,437)	526	12/10/2023	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2022	Paydown	XXX	4,543	4,543	4,208	4,340		203		203		4,543				20	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2022	Paydown	XXX	2,726	2,726	2,575	2,638		87		87		2,726				14	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		03/01/2022	Paydown	XXX	5,140	5,140	5,123	5,119		21		21		5,140				27	07/25/2044	1.A
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N 5.000%		09/27/2021	Redemption 100.0000	XXX	1,723,515	1,723,515	1,723,515	1,723,515						1,723,515				6,125	11/30/2035	1.F PL
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SERIES 16		03/15/2022	Paydown	XXX	52,871	52,871	48,906	52,033		839		839		52,871				410	08/15/2041	1.G FE
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20		03/15/2022	Paydown	XXX	18,151	18,151	18,156	18,155		(3)		(3)		18,151				150	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20		03/15/2022	Paydown	XXX	508,751	508,751	507,967	508,251		500		500		508,751				4,213	06/15/2043	2.A FE
14856E-AA-3	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20		03/15/2022	Paydown	XXX	202,044	202,044	201,130	201,458		585		585		202,044				1,311	03/15/2034	2.A PL
14912L-5F-4	CATERPILLAR FINL SERVICE CORP SERIES MTN		02/25/2022	J.P. MORGAN SECURITIES LLC	XXX	3,012,000	3,000,000	2,951,700	2,994,784		2,038		2,038		2,996,822		15,178	15,178	21,375	06/01/2022	1.F FE
15189X-AL-2	CENTERPOINT ENER HOUSTON 2.250% 08/01/		03/25/2022	Market Axess	XXX	216,095	216,000	207,373	214,594		573		573		215,167		928	928	3,213	08/01/2022	1.F FE
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		02/01/2022	Redemption 100.0000	XXX	14,720	14,720	15,114	15,013		(2)		(2)		15,010		(290)	(290)	177	02/01/2038	1.C FE
161175-BB-9	CHARTER COMM OPT LLC CAP SERIES WI 4.4		03/22/2022	Goldman Sachs & Co.	XXX	1,356,062	1,350,000	1,373,463	1,352,570		(1,473)		(1,473)		1,351,098		4,964	4,964	40,343	07/23/2022	2.C FE
172967-LH-2	CITIGROUP INC 1.218% 04/25/22		03/22/2022	Goldman Sachs & Co.	XXX	1,399,580	1,400,000	1,402,665	1,402,212		(2,185)		(2,185)		1,400,027		(447)	(447)	6,624	04/25/2022	1.G FE
17321J-AJ-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 201		03/01/2022	Paydown	XXX			9,666	2,398		(72)		(72)		2,326		(2,326)	(2,326)	190	09/10/2046	1.A FE
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		03/01/2022	Paydown	XXX			5,731	2,760		(67)		(67)		2,693		(2,693)	(2,693)	160	04/10/2048	1.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2022	Paydown	XXX			3,070	1,846		(37)		(37)		1,809		(1,809)	(1,809)	95	11/10/2048	1.A FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2022	Paydown	XXX			358	249		(249)		(249)						11	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2022	Paydown	XXX			247	184		(184)		(184)						6	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		03/01/2022	Paydown	XXX			233	158		(158)		(158)						5	11/10/2052	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		03/01/2022	Paydown	XXX	64,965	64,965	64,965							64,965				181	02/25/2067	1.C FE
224399-AR-6	CRANE CO 4.450% 12/15/23		03/22/2022	Goldman Sachs & Co.	XXX	1,023,960	1,000,000	1,029,730	1,010,332		(1,327)		(1,327)		1,009,005		14,955	14,955	12,238	12/15/2023	2.B FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		03/01/2022	Paydown	XXX	93	93	93	93						93				1	07/25/2025	1.A FM
226829-AA-7	CROCKETT COGENERATION LP SENIOR SECURED		03/30/2022	Redemption 100.0000	XXX	162,508	162,508	162,508	162,508						162,508				2,384	03/30/2025	4.C FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		02/22/2022	Paydown	XXX	6,500	6,500	6,496	6,250		4		4		6,500				60	11/20/2051	2.B FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		03/01/2022	Paydown	XXX			526	378		(7)		(7)		371		(371)	(371)	17	06/10/2050	1.B FE
23366*-AA-8	SCULPTOR CELL TOWER 6.830% 06/15/27		03/08/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	4,814,249	5,000,000	5,000,000	5,000,000						5,000,000		(185,752)	(185,752)	64,838	06/15/2027	1.E PL
24737A-AA-5	DELTA AIRLINES 2015B SERIES 15-1 4.250		01/30/2022	Redemption 100.0000	XXX	168	168	168	168						168				4	01/30/2025	3.A FE
25654#-AA-0	DODGER TICKETS LLC SENIOR SECURED NOTES		03/31/2022	Redemption 100.0000	XXX	294,665	294,665	294,665	294,665						294,665				16,678	03/31/2030	1.G Z
26214#-AA-1	DROYERS FINANCE LLC 7.000% 12/15/34		03/09/2022	ELCO MUTUAL LIFE AND ANNUITY	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				245,000	12/15/2034	2.A PL
26860@-AA-0	ELSL FUNDING VII LLC 7.500% 03/12/29		03/31/2022	Direct Loan Funding	XXX														(512,031)	03/12/2029	2.C Z
28014#-AA-9	EDGEMORE COLLATERAL LLC 6.500% 12/23/2		03/31/2022	Direct Loan Funding	XXX														13,722	12/23/2022	2.A PL
28226#-AA-3	EFLAND FUNDING 2015 4 LLC 5.500% 12/08		03/31/2022	Direct Loan Funding	XXX						1,886		1,886		1,886		(1,886)	(1,886)	(689,028)	12/08/2029	2.C Z
29139*-AA-1	EMMERSON FINANCE COMPANY LLC 7.000% 12		03/09/2022	ELCO MUTUAL LIFE AND ANNUITY	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				245,000	12/15/2034	2.A PL
30161M-AL-7	EXELON GENERATION CO LLC 4.250% 06/15/		03/17/2022	Call 100.0000	XXX	2,000	2,000	2,048	2,003		(3)		(3)		2,000				22	06/15/2022	2.C FE
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0		03/15/2022	Redemption 100.0000	XXX	16,897	16,897	16,897	16,897						16,897				110	04/15/2031	1.B PL
30296#-AA-4	FP SOLAR FINANCE HOLDINGS LLC 5.350% 1		03/08/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	5,046,624	5,000,000	5,000,000	5,000,000						5,000,000		46,624	46,624	115,795	11/14/2023	1.F FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		03/01/2022	Paydown	XXX	22,945	22,945	22,936	22,936		10		10		22,945				55	01/25/2051	1.A
31737#-AB-7	FINANCE OF AMERICA REVERSE LLC 6.250%		01/31/2022	Redemption 100.0000	XXX	274,210	274,210	274,210	274,210						274,210				1,474	02/01/2024	1.G PL
31737#-AB-7	FINANCE OF AMERICA REVERSE LLC 6.250%		02/28/2022	Redemption 100.0000	XXX	809,033	809,033	809,033	809,033						809,033				8,754	02/01/2024	1.G Z
31737#-AB-7	FINANCE OF AMERICA REVERSE LLC 6.250%		03/31/2022	Redemption 100.0000	XXX	1,461,002	1,461,002	1,461,002	1,461,002						1,461,002				22,813	02/01/2024	1.G PL
31737#-AC-5	FINANCE OF AMERICA REVERSE LLC 9.000%		02/28/2022	Redemption 100.0000	XXX	4,557,715	4,557,715	4,557,715	3,797,718						4,557,715				54,879	04/27/2022	1.G Z
32010A-AE-8	NEWSTAR CLAREDON FUND CLO LLC SERIES 201		01/25/2022	Paydown	XXX	1,542,557	1,542,557	1,538,007	1,541,858		699		699		1,542,557				12,512	01/25/2027	1.B FE
337932-AF-4	FIRSTENERGY CORP SERIES B 4.750% 03/15		01/20/2022	Call 104.5125	XXX	2,090	2,000	2,040	2,009		5		5		2,014		(14)	(14)	123	03/15/2023	3.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2022	Paydown	XXX	198,328	198,328	201,423	199,596		(1,269)		(1,269)		198,328				1,050	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2022	Paydown	XXX	140,984	140,984	143,187	141,887		(903)		(903)		140,984				747	10/25/2049	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2022	Paydown	XXX	20,232	20,232	20,428	20,302		(71)		(71)		20,232				107	10/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.		03/31/2022	Redemption 100.0000	XXX	1,670	1,670	1,397	1,412		2		2		1,415		255	255	34	03/31/2038	2.B FE
35180Y-AB-9	FRANCHISE GROUP INC 5.500% 02/18/26		02/16/2022	Redemption 100.0000	XXX	(80,322)	(80,322)	(79,519)	(79,626)						(79,626)		(696)	(696)		02/18/2026	3.C FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2022	Paydown	XXX	1,004	1,004	1,291	1,288		(284)		(284)		1,004				12	04/10/2037	1.C FE
36228F-AK-2	GSMPS MORTGAGE LOAN TRUST CMO SER 1998-3		03/01/2022	Paydown	XXX	3,710	3,710	3,660	3,679						3,679		31	31	32	09/19/2027	1.A FM

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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
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6		03/01/2022	Paydown	XXX	3,337	3,337	1,552	1,570						1,569		1,768	1,768	6	03/25/2037	1.D FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 6		03/01/2022	Paydown	XXX	3,337	3,337	2,048	2,126		(2)		(2)		2,124		1,213	1,213	6	03/25/2037	5.B FM
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		03/01/2022	Paydown	XXX			7,941	2,747		(41)		(41)		2,706		(2,706)	(2,706)	172	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		03/01/2022	Paydown	XXX			374	266		(266)		(266)						8	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		03/01/2022	Paydown	XXX			415	323		(323)		(323)						9	09/01/2052	1.A FE
373334-JX-0	GEORGIA POWER COMPANY 2.850% 05/15/22		01/06/2022	Various	XXX	6,818,127	6,756,000	6,809,372	6,758,051		(77)		(77)		6,757,974		(1,974)	(1,974)	89,405	05/15/2022	2.A FE
377372-AM-9	GLAXOSMITHKLINE CAP INC 3.625% 05/15/2		03/25/2022	BOFA SECURITIES	XXX	353,055	346,000	343,872	344,846		78		78		344,924		8,131	8,131	4,669	05/15/2025	1.F FE
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2022	Paydown	XXX	1,686	1,686	2,124	2,118		(432)		(432)		1,686				19	05/10/2037	1.F
38141G-GS-7	GOLDMAN SACHS GROUP INC 5.750% 01/24/2		01/24/2022	Maturity	XXX	7,500,000	7,500,000	8,077,725	7,510,291		(10,291)		(10,291)		7,500,000				215,625	01/24/2022	2.A FE
38141G-VX-9	GOLDMAN SACHS GROUP INC SERIES GMTN 2		03/22/2022	Goldman Sachs & Co.	XXX	11,517,416	11,241,000	11,690,640	11,517,469		(11,855)		(11,855)		11,505,614		11,802	11,802	88,997	10/28/2027	2.A FE
38141G-WM-2	GOLDMAN SACHS GROUP INC 2.905% 07/24/2		03/21/2022	CIT Group Holdings Inc	XXX	5,011,350	5,000,000	4,862,850	4,956,764		6,036		6,036		4,962,800		48,550	48,550	96,430	07/24/2023	2.A FE
38141G-WN-0	GOLDMAN SACHS GROUP INC 1.259% 07/24/2		03/22/2022	Goldman Sachs & Co.	XXX	13,756,600	13,750,000	13,793,435	13,756,192		(2,475)		(2,475)		13,753,717		2,883	2,883	67,431	07/24/2023	2.A FE
38141G-WU-4	GOLDMAN SACHS GROUP INC 1.214% 02/23/2		03/22/2022	Goldman Sachs & Co.	XXX	2,002,700	2,000,000	2,007,256	2,006,974		(1,361)		(1,361)		2,005,613		(2,913)	(2,913)	6,627	02/23/2023	1.F FE
38141G-XD-1	GOLDMAN SACHS GROUP INC 1.676% 05/15/2		03/22/2022	Goldman Sachs & Co.	XXX	7,680,464	7,682,000	7,646,312	7,660,678		945		945		7,661,623		18,841	18,841	39,268	05/15/2026	2.A FE
38305#-AC-2	GORILLA INVESTOR LLC 6.750% 03/15/27		03/08/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	5,122,329	5,000,000	4,992,225	4,992,798		209		209		4,993,007		129,322	129,322	72,049	03/15/2027	1.F PL
40139L-AE-3	GUARDIAN LIFE GLOB FUND SERIES 144A 3		03/25/2022	JANE STREET EXECUTION SERVICES	XXX	100,883	100,000	98,967	99,684		56		56		99,740		1,143	1,143	1,454	04/25/2023	1.B FE
40168P-AH-1	GUGGENHEIM PRIVATE DEBT FUND B-1 3.364		01/15/2022	Paydown	XXX	1,392,451	1,392,451	1,392,451	1,392,451						1,392,451				11,938	04/12/2027	1.E FE
40168P-AJ-7	GUGGENHEIM PRIVATE DEBT FUND B-2 3.364		01/15/2022	Paydown	XXX	696,226	696,226	696,226	696,226						696,226				5,969	04/12/2027	1.E FE
40168P-AK-4	GUGGENHEIM PRIVATE DEBT FUND 3.364% 04		01/15/2022	Paydown	XXX	696,226	696,226	696,226	696,226						696,226				5,969	04/12/2027	1.E FE
40168P-AL-2	GUGGENHEIM PRIVATE DEBT FUND 3.364% 04		01/18/2022	Paydown	XXX	696,226	696,226	696,226	696,226						696,226				5,971	04/12/2027	1.E FE
40168P-AM-0	GUGGENHEIM PRIVATE DEBT FUND 3.364% 04		01/18/2022	Paydown	XXX	965,393	965,393	965,393	965,393						965,393				8,280	04/12/2027	1.E FE
40168P-AQ-1	GUGGENHEIM PRIVATE DEBT FUND C-1 3.000		01/18/2022	Paydown	XXX	2,703,364	2,703,364	2,703,364	2,703,364						2,703,364				21,402	04/12/2027	1.E FE
40168P-AR-9	GUGGENHEIM PRIVATE DEBT FUND C-1 3.000		01/18/2022	Paydown	XXX	1,272,707	1,272,707	1,272,707	1,272,707						1,272,707				10,076	04/12/2027	1.E FE
40168P-AS-7	GUGGENHEIM PRIVATE DEBT FUND 3.000% 04		01/18/2022	Paydown	XXX	999,983	999,983	999,983	999,983						999,983				7,917	04/12/2027	1.E FE
40168P-AT-5	GUGGENHEIM PRIVATE DEBT FUND 3.000% 04		01/18/2022	Paydown	XXX	466,682	466,682	466,682	466,682						466,682				3,695	04/12/2027	1.E FE
40168P-AU-2	GUGGENHEIM PRIVATE DEBT FUND 3.000% 04		01/18/2022	Paydown	XXX	1,123,919	1,123,919	1,123,919	1,123,919						1,123,919				8,898	04/12/2027	1.E FE
40168P-AX-6	GUGGENHEIM PRIVATE DEBT FUND D-1 3.000		01/18/2022	Paydown	XXX	14,632	14,632	14,632	14,632						14,632				116	04/12/2027	1.E FE
40168P-AY-4	GUGGENHEIM PRIVATE DEBT FUND D-2 3.000		01/18/2022	Paydown	XXX	7,135	7,135	7,135	7,135						7,135				56	04/12/2027	1.E FE
40168P-AZ-1	GUGGENHEIM PRIVATE DEBT FUND 3.000% 04		01/18/2022	Paydown	XXX	5,902	5,902	5,902	5,902						5,902				47	04/12/2027	1.E FE
40168P-BA-5	GUGGENHEIM PRIVATE DEBT FUND 3.000% 04		01/18/2022	Paydown	XXX	5,832	5,832	5,832	5,832						5,832				46	04/12/2027	1.E FE
40168P-BB-3	GUGGENHEIM PRIVATE DEBT FUND 3.000% 04		01/18/2022	Paydown	XXX	6,089	6,089	6,089	6,089						6,089				48	04/12/2027	1.E FE
402479-CC-1	GULF POWER CO SERIES 12-A 3.100% 05/15		03/22/2022	Goldman Sachs & Co.	XXX	1,322,904	1,320,000	1,299,566	1,317,714		1,399		1,399		1,319,113		3,791	3,791	14,663	05/15/2022	1.F FE
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		03/21/2022	Paydown	XXX	55,012	55,012	50,259	51,508		3,504		3,504		55,012				26	01/19/2038	1.A FM
419838-AA-5	HAWAIIAN AIRLINES 13 1A SERIES A 3.900		01/15/2022	Redemption 100.0000	XXX	18	18	18	18						18					07/15/2027	4.B FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		03/25/2022	Paydown	XXX	20,762	20,762	20,762	20,762						20,762				132	12/25/2025	2.C FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		03/17/2022	Paydown	XXX	6,302	6,302	6,302	6,302						6,302				32	01/17/2041	1.G FE
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY 5.000%		03/25/2022	Call 101.7400	XXX	1,197,480	1,177,000	1,204,789	1,182,018		(1,590)		(1,590)		1,180,428		(3,428)	(3,428)	50,886	09/19/2022	2.B FE
459200-HG-9	IBM CORP 1.875% 08/01/22		03/15/2022	Various	XXX	5,903,177	5,892,000	5,567,763	5,839,083		18,044		18,044		5,857,127		46,050	46,050	68,729	08/01/2022	1.G FE
459200-JQ-5	IBM CORP 2.500% 01/27/22		01/27/2022	Maturity	XXX	251,000	251,000	244,333	250,849		151		151		251,000				3,138	01/27/2022	1.G FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		03/15/2022	Paydown	XXX	21,277	21,277	24,076	24,056		(2,779)		(2,779)		21,277				135	10/15/2075	1.A FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		03/25/2022	Paydown	XXX	19,619	19,619	19,209			410		410		19,619				58	07/25/2052	1.D FE
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2022	Paydown	XXX	2,685	2,685	3,010	3,009		(324)		(324)		2,685				18	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2022	Paydown	XXX	3,543	3,543	3,943	3,942		(399)		(399)		3,543				24	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2022	Paydown	XXX	3,919	3,919	3,916	3,917						3,917		2	2	27	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2022	Paydown	XXX	2,913	2,913	2,911	2,911		2		2		2,913				15	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2022	Paydown	XXX	14,809	14,809	14,806	14,807		3		3		14,809				100	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2022	Paydown	XXX	44,445	44,445	48,028	47,992		(3,548)		(3,548)		44,445				226	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		03/15/2022	Paydown	XXX	1,445	1,445	1,739	1,723		(278)		(278)		1,445				13	08/15/2062	2.B FE
46640U-AF-9	JPMBB COMMERCIAL MORTGAGE SECU 0.880%		03/01/2022	Paydown	XXX			1,916	781		(37)		(37)		744		(744)	(744)	70	01/15/2047	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SECU SERIES 20		03/01/2022	Paydown	XXX			2,026	1,343		(34)		(34)		1,309		(1,309)	(1,309)	84	02/15/2048	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		03/01/2022	Paydown	XXX	356,086	356,086	359,894	355,781		(42)		(42)		355,740		346	346	2,202	01/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		03/01/2022	Paydown	XXX	2,450	2,450	2,459	2,451		(1)		(1)		2,450				14	01/25/2048	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		03/15/2022	Paydown	XXX	9,727	9,727	11,149	11,106		(1,379)		(1,379)		9,727				65	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		03/25/2022	Paydown	XXX	42,338	42,338	40,684			1,654		1,654		42,338				144	07/25/2052	1.B FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		03/15/2022	Paydown	XXX	14,335	14,335	14,335	14,335						14,335				70	01/01/2070	1.F FE
48252B-AA-7	KKR Secured Note, LLC 6.650% 04/15/29		01/14/2022	Tax Free Exchange	XXX														(38,735)	04/15/2029	2.B Z
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		12/22/2021	Redemption 100.0000	XXX	11,504	11,504	11,504	11,504						11,504					07/15/2031	2.B PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 6.000% 0		01/19/2022	Redemption 100.0000	XXX	12,239,046	12,239,046	12,239,046	12,239,046						12,239,046				38,113	02/05/2024	1.E FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 6.000% 0		03/04/2022	Redemption 100.0000	XXX	18,525,860	18,525,860	18,525,860	14,491,115						18,525,860				309,258	02/05/2024	1.F FE
50209L-AA-5	LMRK ISSUER CO LLC SERIES 2018-1A CLASS		03/15/2022	Paydown	XXX	5,000	5,000	5,000	5,000						5,000				34	06/15/2048	1.G FE
534187-BC-2	LINCOLN NATIONAL CORP 4.200% 03/15/22		03/15/2022	Maturity	XXX	5,000	5,000	5,118	5,007		(7)		(7)		5,000				105	03/15/2022	2.A FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		02/15/2022	Paydown	XXX	784,981	784,981	784,969	784,960		21		21		784,981				5,768	03/15/2044	1.F
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		03/05/2022	Paydown	XXX	88,219	88,219	88,217	88,217		2		2		88,219				418	11/05/2035	1.F FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		03/15/2022	Paydown	XXX	24,989	24,989	24,809	24,852		136		136		24,989				159	05/15/2043	2.A FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		03/01/2022	Paydown	XXX	1,645	1,645	1,640	1,641						1,641		4	4	7	04/21/2034	1.A FM
58155Q-AG-8	MCKESSON CORP 2.850% 03/15/23		03/24/2022	Market Axess	XXX	428,058	426,000	408,163	420,826		999		999		421,825		6,233	6,233	6,509	03/15/2023	2.B FE
598329-AE-0	MIDWEST FAMILY HOUSING SERIES 144A 6.6		01/01/2022	Redemption 100.0000	XXX	497	497	590	588						588		(91)	(91)	16	01/01/2051	2.C FE
610333-AW-6	MONROE CAPITAL CLO LTD 2.659% 10/22/26		01/24/2022	Paydown	XXX	986,141	986,141	986,141	986,141						986,141				6,510	10/22/2026	1.A FE
61746B-EC-6	MORGAN STANLEY 1.659% 10/24/23		03/22/2022	Goldman Sachs & Co	XXX	10,796,440	10,750,000	11,020,583	10,800,769		(13,933)		(13,933)		10,786,836		9,604	9,604	70,635	10/24/2023	1.G 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
61761A-AZ-1	MORGAN STANLEY BAML TRUST CMBS Ser 2012-		03/01/2022	Paydown	XXX	1,470,376	1,470,376	1,485,880	1,471,156		(635)		(635)		1,470,521		(145)	(145)	10,823	08/15/2045	1.A FM
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		03/01/2022	Paydown	XXX			1,323	817		(14)		(14)		804		(804)	(804)	31	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		03/01/2022	Paydown	XXX			1,899	1,352		(19)		(19)		1,334		(1,334)	(1,334)	44	03/15/2052	1.A FE
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		03/20/2022	Paydown	XXX	14,502	14,502	14,502	14,502						14,502				81	10/21/2047	1.F FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		03/25/2022	Paydown	XXX	52,611	52,611	52,610	52,610		1		1		52,611				366	11/25/2025	2.C FE
62978#-AD-6	NXGEN BUYER INC 5.506% 10/31/25		12/10/2021	CFGAIMCFXP - Channel Funding,	XXX	249,286	249,286	249,286	249,286						249,286					10/31/2025	4.C
62978#-AD-6	NXGEN BUYER INC 5.506% 10/31/25		02/25/2022	Redemption 100.0000	XXX	(634)	(634)	(634)	(634)						(634)					10/31/2025	4.C
62978#-AE-4	NXGEN BUYER INC 4.799% 10/31/25		12/10/2021	CFGAIMCFXP - Channel Funding,	XXX	775,275	775,275	775,275	775,275						775,275					10/31/2025	4.C Z
62978#-AE-4	NXGEN BUYER INC 4.799% 10/31/25		02/25/2022	Redemption 100.0000	XXX	(1,958)	(1,958)	(1,958)	(1,958)						(1,958)					10/31/2025	4.C Z
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		03/15/2022	Paydown	XXX	3,906	3,906	3,906	3,906						3,906				21	11/15/2046	2.B FE
65251X-AS-5	NEWSTAR BERKELEY FUND CLO LLC SERIES 201		01/25/2022	Paydown	XXX	5,945,000	5,945,000	5,945,000	5,945,000						5,945,000				59,615	10/25/2028	1.C FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 7.500%		03/30/2022	Redemption 100.0000	XXX	71,090	71,090	70,277	54,268		29		29		70,464		626	626	1,032	07/31/2026	1.D PL
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 7.500%		03/31/2022	Redemption 0.0000	XXX			111	(24,176)						89		(89)	(89)	112	07/31/2026	2.C Z
69346T-AA-2	PFP III SERIES 2019 5 CLASS A 144A 1.3		03/16/2022	Paydown	XXX	282,558	282,558	268,430	281,919		640		640		282,558				646	04/14/2036	1.A FE
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		03/01/2022	Paydown	XXX	121,781	121,781	124,121	121,966		(185)		(185)		121,781				711	10/25/2049	1.A
70470@-AC-6	POLYMER SOLUTIONS INC 6.735% 01/01/23		12/10/2021	CFGAIMCFXP - Channel Funding,	XXX	412,730	412,730	412,730	412,730						412,730				2,935	01/01/2023	3.B FE
70470@-AC-6	POLYMER SOLUTIONS INC 6.735% 01/01/23		02/25/2022	Redemption 100.0000	XXX	(3,323)	(3,323)	(3,323)	(3,323)						(3,323)					01/01/2023	3.B FE
709599-AN-4	PENSKE TRUCK LEASING CORP 4.250% 01/17		03/28/2022	Goldman Sachs & Co.	XXX	1,141,841	1,125,000	1,142,156	1,129,178		(959)		(959)		1,128,219		13,622	13,622	33,602	01/17/2023	2.B FE
718172-AT-6	PHILIP MORRIS INTERNATIONAL 2.500% 08/		03/10/2022	Various	XXX	6,504,291	6,470,000	6,237,339	6,428,939		12,476		12,476		6,441,415		62,876	62,876	90,760	08/22/2022	1.F FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		12/31/2021	Redemption 100.0000	XXX	435,261	435,261	435,261	435,261						435,261				(729)	10/26/2025	1.E PL
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		03/10/2022	Various	XXX	76,825	76,825	76,825	76,825						76,825				382	08/10/2041	1.E
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		03/20/2022	Paydown	XXX	438,744	438,744	438,744	438,744						438,744				4,497	12/22/2036	2.A FE
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		03/25/2022	Paydown	XXX	16,749	16,749	16,286			463		463		16,749				56	01/25/2052	1.A FE
75001#-AA-5	RVN DELAWARE FINANCE LLC 4.000% 07/15/		03/28/2022	Various	XXX	3,137,031	3,137,031	3,138,223	3,138,219		(11)		(11)		3,138,208		(1,177)	(1,177)	(55,503)	07/15/2033	1.E PL
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		02/25/2022	Paydown	XXX	6,531	6,531	6,258			272		272		6,531				14	01/25/2052	1.A FE
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		03/01/2022	Paydown	XXX	10,159	10,159	9,735			424		424		10,159				42	01/25/2052	1.B FE
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		02/25/2022	Paydown	XXX	2,177	2,177	2,149			28		28		2,177				5	01/25/2052	1.A FE
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		03/01/2022	Paydown	XXX	3,386	3,386	3,342			44		44		3,386				17	01/25/2052	1.B FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2		01/25/2022	Paydown	XXX	13,750	13,750	13,750	13,750						13,750				179	07/25/2049	2.C FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		03/15/2022	Paydown	XXX	3,925	3,925	3,961	3,958		(33)		(33)		3,925				22	06/15/2046	2.B FE
78454*-AA-5	SMI 2018 FINANCE LLC 2.989% 04/15/35		01/18/2022	Redemption 100.0000	XXX	208,248	208,248	208,248	208,248						208,248				831	04/15/2035	2.A PL
78470N-AB-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 20		02/25/2022	Paydown	XXX	317,600	317,600	313,183	314,283		3,317		3,317		317,600				1,410	10/27/2036	1.A FE
78485#-AA-4	SRY COLLATERAL COMPANY II LLC 1.500% 0		03/25/2022	Redemption 100.0000	XXX	1,150,341	1,150,341	1,153,657	1,151,475		(65)		(65)		1,151,410		(1,068)	(1,068)	12,293	04/25/2024	2.A PL
78487*-AA-6	SP HOTEL MEZZ A BORROWER LLC 8.750% 01		03/30/2022	Redemption 100.0000	XXX	47,258,995	47,258,995	47,022,700	47,129,003		7,460		7,460		47,136,463		122,532	122,532	476,941	01/02/2024	1.G Z

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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
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		03/01/2022	Paydown	XXX	5,329	5,329	5,166	5,236		93		93		5,329				30	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		03/01/2022	Paydown	XXX	62,875	62,875	63,777	63,494		(619)		(619)		62,875				344	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		03/01/2022	Paydown	XXX	87,904	87,904	88,627	88,133		(229)		(229)		87,904				401	02/25/2048	1.A
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		01/30/2022	Paydown	XXX	1,750	1,750	1,754	1,753		(3)		(3)		1,750				12	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		01/30/2022	Paydown	XXX	4,750	4,750	4,751	4,751		(1)		(1)		4,750				40	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A		01/25/2022	Paydown	XXX	13,125	13,125	13,125	13,125						13,125				127	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		01/25/2022	Paydown	XXX	1,500	1,500	1,452	245		48		48		1,500				9	04/25/2051	2.C FE
82323M-AA-7	SAIL 2018 1 CN Series 2018 1 Class B 1		02/17/2022	Paydown	XXX	181	181	124	124		58		58		181					09/15/2065	2.C PL
82323M-AA-7	SAIL 2018 1 CN Series 2018 1 Class B 1		03/17/2022	Paydown	XXX	139	139	94	94		44		44		139				1	09/15/2065	2.C S
82449#-AB-9	SHIELDS HEALTH SOLUTIONS HOLDI 4.750%		03/31/2022	Redemption 100.0000	XXX	99,902	99,902	98,903	99,004		37		37		99,040		862	862	1,179	03/30/2027	1.G PL
82449#-AB-9	SHIELDS HEALTH SOLUTIONS HOLDI 4.750%		12/31/2021	Redemption 100.0000	XXX	253,977	253,977	251,437	251,692		(1)		(1)		251,691		2,286	2,286		03/30/2027	4.B PL
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		03/20/2022	Paydown	XXX	6,875	6,875	6,822	6,823		52		52		6,875				30	08/20/2051	2.B FE
842587-CU-9	SOUTHERN CO 2.950% 07/01/23		03/28/2022	MILLENNIUM ADVISORS LLC	XXX	433,598	432,000	413,294	425,642		999		999		426,641		6,958	6,958	9,487	07/01/2023	2.B FE
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3		02/15/2022	Redemption 100.0000	XXX	4,263	4,263	3,869	3,905		6		6		3,911		352	352	72	08/15/2031	1.G FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		03/20/2022	Paydown	XXX	625	625	625	625						625				3	06/20/2051	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		03/20/2022	Paydown	XXX	3,438	3,438	3,418	3,431		7		7		3,438				24	04/20/2045	1.E FE
86362P-AD-7	STRUCTURED ASSET SECURITIES CO SERIES 20		03/25/2022	Paydown	XXX	17,462	17,462	14,278	17,136		80		80		17,217		245	245	7	02/25/2037	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		01/25/2022	Paydown	XXX	7,117	7,117	5,587	6,530		588		588		7,117				2	01/25/2037	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		03/25/2022	Paydown	XXX	15,665	15,665	12,297	14,372		1,293		1,293		15,665				9	01/25/2037	1.A FM
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A		01/20/2022	Paydown	XXX	118,519	118,519	118,493	118,486		33		33		118,519				2,886	07/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1		03/30/2022	Paydown	XXX	157,427	157,427	157,418	157,416		11		11		157,427				1,566	06/30/2054	1.G FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		02/20/2022	Paydown	XXX	153,150	153,150	153,106	153,106		44		44		153,150				2,175	11/20/2048	1.F FE
86932T-A*-9	SUTHERLAND GLOBAL SERVICES INC 7.508%		03/31/2022	Redemption 100.0000	XXX	151,365	151,365	154,241			(27)		(27)		154,215		(2,849)	(2,849)		10/23/2025	4.B PL
87305N-AW-8	TTX CO SERIES 2004 CLASS A2 PT TRUST 5		03/31/2022	Various	XXX	30,294	30,294	30,294	30,294						30,294				834	01/02/2022	1.F
87326#-AC-4	TA WEG HOLDINGS LLC 7.000% 10/02/25		12/10/2021	CFGAIMCFXP - Channel Funding	XXX	10,572,318	10,572,318	10,572,318	10,572,318						10,572,318					10/02/2025	4.C Z
87326#-AC-4	TA WEG HOLDINGS LLC 7.000% 10/02/25		01/03/2022	Redemption 100.0000	XXX	28,500	28,500	28,500							28,500				87	10/02/2025	3.A PL
87342R-AC-8	TACO BELL FUNDING LLC SERIES 16-1A CLASS		02/25/2022	Paydown	XXX	1,000	1,000	1,000	1,000						1,000				12	05/25/2046	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021 1A CLA		02/25/2022	Paydown	XXX	10,625	10,625	10,625	10,625						10,625				68	08/25/2051	2.B FE
87669#-AA-3	TAUPO RIVER III A LLC 4.750% 01/08/31		02/28/2022	Redemption 100.0000	XXX	2,000,000	2,000,000	2,000,000	1,516,074						2,000,000				20,531	01/08/2031	1.G Z
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020		03/01/2022	Paydown	XXX	63,866	63,866	63,855	63,841		24		24		63,866				290	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020		03/20/2022	Paydown	XXX	94,676	94,676	94,648	94,651		25		25		94,676				332	09/20/2045	1.F FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		03/01/2022	Paydown	XXX	50,868	50,868	50,352	50,572		296		296		50,868				404	11/25/2048	1.A
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		11/15/2021	Redemption 100.0000	XXX	519,106	519,106	519,106	512,141						519,106				(576)	08/25/2030	2.C Z
89613F-AA-6	TRICON AMERICAN HOMES SERIES 2017-SFR2 C		03/01/2022	Paydown	XXX	35,392	35,392	35,215	35,305		2		2		35,307		85	85	210	01/17/2036	1.A FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
909287-AA-2	UAL 2007 PASS TRUST SERIES 071A 6.636%		01/02/2022	Redemption 100.0000	XXX	1,021	1,021	1,068	1,028						1,028		(7)	(7)	34	01/02/2024	3.C FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5		03/01/2022	Redemption 100.0000	XXX	25	25	24	24						24		1	1		03/01/2030	1.F FE
909319-AA-3	UNITED AIR 2013-1 A PTT A 4.300% 08/15		02/15/2022	Redemption 100.0000	XXX	18,694	18,694	19,512	19,055		(13)		(13)		19,042		(348)	(348)	402	08/15/2025	2.B FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5		01/15/2022	Redemption 100.0000	XXX	56,458	56,458	56,594	56,567						56,567		(109)	(109)	829	04/15/2029	1.G FE
90931M-AA-4	UNITED AIR 2016-1 A PTT SERIES A 3.450		01/07/2022	Redemption 100.0000	XXX	26	26	25	26						26		1	1		07/07/2028	2.B FE
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700		03/01/2022	Redemption 100.0000	XXX	25	25	24	24						24		1	1		03/01/2030	2.B FE
909320-AA-4	UNITED AIR LINES INC 3.750% 09/03/26		03/03/2022	Redemption 100.0000	XXX	38,509	38,509	37,877	38,079		20		20		38,099		410	410	722	09/03/2026	2.A FE
909320-AB-2	UNITED AIR 2014 2 B PTT SERIES B 4.625		03/03/2022	Redemption 100.0000	XXX	315,111	315,111	318,262	315,728		(185)		(185)		315,544		(432)	(432)	7,287	09/03/2022	3.B FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/15/2022	Various	XXX	446,000	446,000	438,266	445,518		482		482		446,000				6,411	03/15/2022	1.F FE
91324P-CC-4	UNITEDHEALTH GROUP INC 2.875% 03/15/23		03/25/2022	MILLENNIUM ADVISORS LLC	XXX	435,940	432,000	419,286	428,329		718		718		429,047		6,893	6,893	6,693	03/15/2023	1.F FE
91531U-AA-8	UPGRADE MASTER PASS THRU TRUST SERIES 20		03/15/2022	Paydown	XXX	82,590	82,590	83,003	82,743		(153)		(153)		82,590				533	07/15/2025	2.C FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		03/20/2022	Paydown	XXX	32,326	32,326	32,326	32,326						32,326				271	04/20/2028	2.B FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		02/20/2022	Paydown	XXX	64,467	64,467	64,467	64,467						64,467				270	04/20/2028	2.C FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		03/01/2022	Paydown	XXX	14,849	14,849	14,849	14,849						14,849				130	03/20/2028	2.B FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		02/01/2022	Paydown	XXX	34,430	34,430	34,430	34,430						34,430				149	03/20/2028	2.C FE
91823A-AH-4	VB S1 ISSUER LLC SERIES 2018-1A CLASS D		02/28/2022	Paydown	XXX	100,000	100,000	100,000	100,000						100,000				870	02/15/2048	2.B FE
91823A-AN-1	VB S1 ISSUER LLC SERIES 2020 1A CLASS C2		02/28/2022	Paydown	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				202,040	06/15/2050	1.F FE
91823A-AQ-4	VB S1 ISSUER LLC SERIES 2020 1A CLASS D		02/28/2022	Paydown	XXX	200,000	200,000	200,000	200,000						200,000				10,953	06/15/2050	2.B FE
91857#-AA-7	VCM A320 5.000% 03/31/24		03/15/2022	Redemption 100.0000	XXX	2,574,089	2,574,089	2,574,089	2,574,089						2,574,089				71,262	03/31/2024	2.B FE
91857@-AA-9	VCM 738BCF LLC 7.000% 10/31/29		03/15/2022	Redemption 100.0000	XXX	1,974,259	1,974,259	1,974,259	1,974,259						1,974,259				22,246	10/31/2029	2.C Z
91858*-AA-0	VCM A321 5.500% 10/31/29		03/15/2022	Redemption 100.0000	XXX	473,105	473,105	473,105	473,105						473,105				4,427	10/31/2029	2.C Z
92580#-AA-9	VICOF II TRUST 5.500% 08/16/27		02/21/2022	Paydown	XXX	22,596,245	22,596,245	22,596,245	22,596,245						22,596,245				204,102	08/16/2027	1.G PL
927804-FN-9	VIRGINIA ELEC POWER CO 2.750% 03/15/23		03/10/2022	KeyBanc Capital Markets	XXX	1,520,504	1,513,000	1,465,023	1,499,159		2,241		2,241		1,501,400		19,104	19,104	20,688	03/15/2023	2.A FE
928563-AB-1	VMWARE INC 2.950% 08/21/22		01/18/2022	Call 101.2790	XXX	5,064	5,000	4,847	4,974		2		2		4,976		24	24	124	08/21/2022	2.C FE
92870V-AE-5	VOLTAGE FINANCE CLASS A 3.000% 05/15/2		01/18/2022	Redemption 100.0000	XXX	100,571	100,571	100,571	100,571						100,571				779	05/15/2024	3.C PL
92870V-AF-2	VOLTAGE FINANCE CLASS B 0.000% 05/15/2		01/18/2022	Redemption 100.0000	XXX	5,213	5,213	5,213	5,213						5,213					05/15/2024	4.C PL
928881-AE-1	VONTIER CORP SERIES 144A 2.950% 04/01/		01/11/2022	Tax Free Exchange	XXX	247,587	250,000	247,395	247,580		6		6		247,587				2,049	04/01/2031	2.C FE
92938J-AH-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 20		03/01/2022	Paydown	XXX			55,650	15,766		(1,191)		(1,191)		14,575		(14,575)	(14,575)	2,153	03/15/2046	1.A FE
93934F-DF-6	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2022	Paydown	XXX	2,080	4,515	3,386	3,292		1		1		3,292		(1,212)	(1,212)	44	10/25/2035	1.D FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2022	Paydown	XXX	3,381	3,381	2,184	2,183		1		1		2,184		1,197	1,197	12	10/25/2036	1.D FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2022	Paydown	XXX	4,058	4,058	3,207	3,019		1		1		3,020		1,038	1,038	14	10/25/2036	4.B FM
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2022	Paydown	XXX	10,409	10,409	6,278	4,032	2,649	(9)		2,640		6,673		3,736	3,736	31	09/25/2036	1.D FM
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2022	Paydown	XXX	12,010	12,010	5,662	5,695		(1)		(1)		5,694		6,316	6,316	36	09/25/2036	3.B FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.		03/15/2022	Paydown	XXX	29,117	29,117	28,137	27,131		804		804		29,117				223	09/15/2044	2.A FE
94974B-FC-9	WELLS FARGO & CO SERIES MTN 3.500% 03/		03/08/2022	Various	XXX	893,000	893,000	887,535	892,691		309		309		893,000				15,628	03/08/2022	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		03/10/2022	Redemption 100.0000	XXX	59,556	59,556	59,556	59,556						59,556				685	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 201		03/01/2022	Paydown	XXX	97,821	97,821	98,768	97,996		(15)		(15)		97,981		(160)	(160)	538	10/25/2049	1.A
94988H-AC-5	WELLS FARGO MORTGAGE BACKED SE CMBS SERI		03/01/2022	Paydown	XXX	1,228,940	1,228,940	1,259,649	1,229,277		(337)		(337)		1,228,940				6,639	10/15/2045	1.A FM
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		03/01/2022	Paydown	XXX	76,988	76,988	74,041	75,797		1,192		1,192		76,988				470	07/25/2047	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 20		03/01/2022	Paydown	XXX			1,325	935		4		4		939		(939)	(939)	36	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		03/15/2022	Paydown	XXX	1,250	1,250	1,207			43		43		1,250				9	06/15/2051	2.B FE
95829T-AA-3	WESTERN GRP MILITARY HOUSING SERIES 144A		03/15/2022	Redemption 100.0000	XXX	514	514	729	722		(1)		(1)		721		(206)	(206)	17	03/15/2057	1.C FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		03/15/2022	Paydown	XXX	5,176	5,176	5,176	5,176						5,176				27	05/15/2046	1.F FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2022	Paydown	XXX	4,658	4,658	4,698	4,682		(25)		(25)		4,658				19	06/20/2044	1.A
97652Q-AC-3	WINWATER MTG LOAN TRUST SERIES 2014-2 CL		03/01/2022	Paydown	XXX	944	944	957	951		(6)		(6)		944				6	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2022	Paydown	XXX	2,048	2,048	2,074	2,062		(14)		(14)		2,048				13	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		03/01/2022	Paydown	XXX	3,509	3,509	3,569	3,527		(18)		(18)		3,509				15	01/20/2045	1.A
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		01/30/2022	Paydown	XXX	2,308	2,308	2,308	2,308						2,308				19	07/30/2051	2.B FE
BES1FZ-6J-6	SKYBUS AIRLINES INC 7.199% 02/25/24		02/21/2022	Redemption 100.0000	XXX	2,549,020	2,549,020	2,549,020	2,549,020						2,549,020				17,467	02/25/2024	2.C Z
BES21R-06-1	VCM A319EJ LLC 5.250% 12/31/26		03/15/2022	Redemption 100.0000	XXX	1,581,461	1,581,461	1,581,461	1,581,461						1,581,461				12,281	12/31/2026	2.B FE
BES221-LW-7	EBBERMAN FUNDING LLC 7.500% 12/15/40		03/31/2022	Direct Loan Funding	XXX														(456,250)	12/15/2040	2.A FE
BES22R-T8-5	PATHSTONE FAMILY OFFICE LLC 7.256% 12/		03/31/2022	Redemption 100.0000	XXX	2,927	2,927	2,927							2,927				31	12/31/2025	2.C Z
BES24V-Q8-7	KAYNE ANDERSON BDC LLC 5.750% 02/05/24		02/18/2022	Redemption 100.0000	XXX	158,000,000	158,000,000	158,000,000	158,000,000						158,000,000				2,500,186	02/05/2024	1.F FE
BES2DV-1F-8	CERTUS OIL AND GAS INC 7.000% 07/15/25		03/31/2022	Redemption 100.0000	XXX	2,060,000	2,060,000	2,060,000	2,060,000						2,060,000				24,033	07/15/2025	2.B Z
BES2DY-ZK-4	RIVE ENGINE LEASING LIMITED 4.949% 04/		02/22/2022	Redemption 100.0000	XXX	232,426	232,426	232,426	232,426						232,426				1,361	04/30/2027	2.C Z
BES2GU-Y0-4	CLARUS CAPITAL LLC 3.746% 09/30/31		03/30/2022	Redemption 100.0000	XXX	2,753,331	2,753,331	2,753,331	2,515,135						2,753,331				16,075	09/30/2031	2.C Z
BES2H6-S5-2	TA WEG HOLDINGS LLC 6.756% 08/13/27		02/25/2022	Redemption 100.0000	XXX	378,101	378,101	378,101	378,101						378,101					08/13/2027	2.C Z
BES2JQ-GG-5	GC WAVES HOLDINGS INC 6.462% 08/13/26		03/31/2022	Direct Loan Funding	XXX	4,812	4,812	4,764	3,548		2		2		4,766		46	46	73	08/13/2026	2.C Z
BES2M9-BR-0	NXGEN BUYER INC 5.750% 10/31/25		03/31/2022	Redemption 100.0000	XXX	9,101	9,101	9,101							9,101				145	10/31/2025	3.C Z
BES2M9-JC-5	LASH OPCO LLC 8.006% 06/29/26		02/03/2022	Direct Loan Funding	XXX	19,775,000	20,000,000	20,000,000							20,000,000		(225,000)	(225,000)	146,667	06/29/2026	3.B Z
BES2MD-BV-2	AIR CANADA TL MSN 1772 5.199% 12/30/26		01/31/2022	Redemption 100.0000	XXX	83,945	83,945	83,945	83,945						83,945				216	12/30/2026	2.B Z
BES2MD-BV-2	AIR CANADA TL MSN 1772 5.199% 12/30/26		03/31/2022	Redemption 100.0000	XXX	140,277	140,277	140,277	140,277						140,277				1,280	12/30/2026	2.C Z
BES2MD-BY-6	AIR CANADA TL MSN 1783 5.204% 12/30/26		01/31/2022	Redemption 100.0000	XXX	83,764	83,764	83,764	83,764						83,764				216	12/30/2026	2.B Z
BES2MD-BY-6	AIR CANADA TL MSN 1783 5.204% 12/30/26		03/29/2022	Redemption 100.0000	XXX	139,637	139,637	139,637	139,637						139,637				1,276	12/30/2026	2.C Z
BES2MD-EJ-6	MESA AIRLINES INC 5.246% 12/30/23		02/15/2022	Redemption 100.0000	XXX	236,781	236,781	236,781	236,781						236,781					12/30/2023	2.B Z
BES2MD-EJ-6	MESA AIRLINES INC 5.246% 12/30/23		03/30/2022	Redemption 100.0000	XXX	236,781	236,781	236,781	236,781						236,781				2,407	12/30/2023	2.C Z
BES2MT-6N-1	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		02/15/2022	Redemption 100.0000	XXX	39,498	39,498	39,498							39,498				165	01/13/2026	2.B Z
BES2MT-6N-1	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		03/15/2022	Redemption 100.0000	XXX	390,102	390,102	390,102							390,102				596	01/13/2026	2.C Z
BES2NK-E5-9	INFOGAIN CORP 6.750% 07/17/28		03/16/2022	Redemption 100.0000	XXX	166,667	166,667	166,667							166,667				1,531	07/17/2028	2.C Z

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BES2NM-3P-3	NXGEN BUYER INC 5.750% 10/31/25		03/31/2022	Redemption 100.0000	XXX	2,308	2,308	2,308							2,308				27	10/31/2025	2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 7.750% 12/22/28		03/31/2022	Redemption 100.0000	XXX	164,635	164,635	164,635							164,635				1,369	12/22/2028	2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 7.750% 12/22/28		02/04/2022	Maturity	XXX	887,195	887,195	887,195							887,195					12/22/2028	2.B Z
BGH6EB-G2-2	WCG PURCHASER CORP 5.000% 01/08/27		03/08/2022	Redemption 100.0000	XXX	253	253	253							252		1	1	2	01/08/2027	4.B FE
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 5.209%		03/31/2022	Redemption 100.0000	XXX	252	252	252							252				2	10/05/2027	4.C FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP 5.000% 05/25		03/31/2022	Redemption 100.0000	XXX	3,116	3,116	3,085	3,087		2		2		3,088		28	28	55	05/25/2028	4.B FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 5.000% 05/25		03/31/2022	Redemption 100.0000	XXX	634	634	627	627						628		6	6	11	05/25/2028	3.C FE
BGH79X-BE-7	ARCLINE FM HOLDINGS LLC 5.708% 06/23/2		03/31/2022	Redemption 100.0000	XXX	2,500	2,500	2,488	2,488						2,488		12	12	34	06/23/2028	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 3.000% 09/22/2		03/22/2022	Redemption 100.0000	XXX	7,500	7,500	7,425	7,427		2		2		7,429		71	71	(2,233)	09/22/2028	2.C FE
BGH7DM-SF-5	EISNER ADVISORY GROUP 6.449% 07/28/28		01/14/2022	Redemption 0.0000	XXX														(194)	07/28/2028	4.C FE
BGH7JB-5F-8	MICHAEL BAKER INTERNATIONAL LL 5.750%		03/31/2022	Redemption 100.0000	XXX	2,500	2,500	2,475	2,475		1		1		2,476		24	24	36	10/26/2028	4.B FE
BGH7JQ-MX-7	FR REFUEL LLC 5.250% 11/02/28		03/01/2022	Redemption 100.0000	XXX	1,656	1,656	1,642	1,642						1,642		14	14	29	11/02/2028	4.C FE
BGH7LW-8R-0	SOUTHWESTERN ENERGY CO 3.250% 12/07/27		03/07/2022	Redemption 100.0000	XXX	1,875	1,875	1,870	1,870						1,871		4	4	19	12/07/2027	2.B FE
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC 5.887% 12/13/		03/13/2022	Redemption 100.0000	XXX	540	540	537	537						537		3	3		12/13/2028	4.B Z
G3441#-AA-8	FINANCIAL INSTITUTION NOTE SEC 5.000%		01/15/2022	Paydown	XXX	298,295	298,295	298,295	298,295						298,295				3,729	05/15/2038	1.D PL
G6365@-AA-5	NGF ALPHA LTD TERM LOAN 4.949% 08/31/2		03/20/2022	Redemption 100.0000	XXX	1,977,067	1,977,067	1,977,067	1,977,067						1,977,067				10,846	08/31/2029	2.C Z
009090-AB-7	AIR CANADA 2015 1B PTT SERIES 144A 3.8	A	03/15/2022	Redemption 100.0000	XXX	38,434	38,434	37,687	38,195		46		46		38,240		194	194	745	09/15/2024	2.C FE
13607R-AD-2	CANADIAN IMPERIAL BANK SERIES BKNT 3.5	A	03/25/2022	JANE STREET EXECUTION SERVICES	XXX	101,496	100,000	99,199	99,708		40		40		99,748		1,748	1,748	1,906	09/13/2023	1.C FE
448055-AK-9	HUSKY ENERGY INC 4.000% 04/15/24	A	02/09/2022	Call 105.1836	XXX	5,259	5,000	5,014	5,006						5,006		(6)	(6)	323	04/15/2024	2.C FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	02/14/2022	Redemption 100.0000	XXX	175,236	175,236	174,146	174,219		11		11		174,231		1,006	1,006		05/14/2031	1.D PL
03331G-AL-2	ANCHORAGE CAPITAL CLO LTD SERIES 2022 24	D	03/31/2022	Various	XXX	1,498,125	1,500,000	1,498,125							1,498,125					04/15/2034	2.C Z
03879X-AG-4	ARBOR REALTY COLLATERALIZED SERIES 2018	D	02/15/2022	Paydown	XXX	500,000	500,000	483,125	489,287		10,713		10,713		500,000				2,244	06/15/2028	1.G FE
05364D-AE-0	AVERY POINT CLO LTD SERIES 2015-7A CLASS	C	03/10/2022	Paydown	XXX	2,000,000	2,000,000	1,761,400	1,850,110		149,890		149,890		2,000,000				68,051	01/15/2028	5.B FE
06708P-AA-4	BARBADOS GOVERNMENT 2.000% 01/15/29	D	03/18/2022	Redemption 100.0000	XXX	481,822	481,822	372,690	389,538		1,405		1,405		390,943		90,880	90,880	1,607	01/15/2029	5.A
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	01/09/2022	Paydown	XXX	38,723	38,723	38,723	38,723						38,723				405	04/07/2028	2.A FE
12551A-AL-9	CIFC FUNDING LTD SERIES 2017 1A CLASS AR	D	01/21/2022	Paydown	XXX	86,726	86,726	78,062	81,207		5,518		5,518		86,726				253	04/23/2029	1.A FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	03/25/2022	Paydown	XXX	138,125	138,125	138,094	138,099		26		26		138,125				652	09/25/2045	1.F FE
14311G-AL-3	CARLYLE GLOBAL MARKET STRATEGI 7.280%	D	01/29/2022	DIRECT	XXX														988,282	04/27/2027	1.G Z
225401-AB-4	CREDIT SUISSE GROUP AG SERIES 144A 3.5	D	01/09/2022	Call 100.0000	XXX	7,500,000	7,500,000	7,391,250	7,474,566		526		526		7,475,092		24,908	24,908	134,025	01/09/2023	2.A FE
25243Y-AU-3	DIAGEO CAPITAL PLC 2.625% 04/29/23	D	03/24/2022	Morgan Stanley & Co.	XXX	95,291	95,000	91,670	93,970		180		180		94,151		1,140	1,140	1,032	04/29/2023	1.G FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D	02/15/2022	Paydown	XXX	204,364	204,364	187,417	193,641		10,723		10,723		204,364				509	11/15/2028	1.A FE
29359U-AA-7	ENSTAR GROUP LTD 4.500% 03/10/22	D	03/10/2022	Maturity	XXX	300,000	300,000	302,781	300,095		(95)		(95)		300,000				6,750	03/10/2022	2.C FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D	03/15/2022	Paydown	XXX	10,504	10,504	10,508	10,506		(2)		(2)		10,504				60	09/15/2039	2.B FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	D	03/31/2022	Redemption 100.0000	XXX	17,390	17,390	17,390	17,390						17,390				256	09/30/2040	1.C 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
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D	03/08/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				55,333	01/21/2034	2.C FE
404280-BW-8	HSBC HOLDINGS PLC 2.183% 09/12/26	D	03/22/2022	Goldman Sachs & Co.	XXX	16,347,406	16,213,000	16,334,598	16,279,821		(3,292)		(3,292)		16,276,529		70,877	70,877	74,620	09/12/2026	1.G FE
43731W-AB-1	HOME RE LTD SERIES 2020 1 CLASS M1B 144A	C	03/25/2022	Paydown	XXX	232,279	232,279	232,279	232,279						232,279				1,156	10/25/2030	2.A FE
46603B-AS-8	IVY HILL MIDDLE MARKET CREDIT 2.591% 0	C	03/03/2022	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,485	01/18/2030	1.E FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	03/15/2022	Paydown	XXX	11,278	11,278	10,838	9,210		352		352		11,278				80	04/15/2044	2.A FE
470170-AB-7	NCBJ 2015-1 A 5.875% 07/08/22	C	01/08/2022	Paydown	XXX	27,791	27,791	27,791	27,791						27,791				408	07/08/2022	3.A FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	C	03/15/2022	Paydown	XXX	156,143	156,143	155,827	155,636		507		507		156,143				819	12/15/2042	3.C FE
48254A-AA-7	KKR FINANCIAL CLO LTD SERIES 27A CLASS E	D	02/15/2022	Paydown	XXX	4,000,000	4,000,000	3,800,000	3,836,507		163,493		163,493		4,000,000				97,143	10/15/2032	3.C FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	03/20/2022	Paydown	XXX	265,183	265,183	263,890	264,003		1,180		1,180		265,183				1,633	06/20/2047	1.F FE
55608J-AH-1	MACQUARIE GROUP LTD SERIES 144A 3.189%	D	03/31/2022	RBC Capital Markets, LLC	XXX	6,285,237	6,269,000	6,018,240	6,169,263		12,601		12,601		6,181,864		103,373	103,373	68,305	11/28/2023	1.G FE
55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D	01/17/2022	Paydown	XXX	7,445	7,445	6,645	6,933		512		512		7,445				17	04/15/2029	1.A FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	03/20/2022	Paydown	XXX	188,405	188,405	187,498	187,586		819		819		188,405				1,130	06/20/2047	1.F FE
614810-AB-5	MONTPELIER RE HOLDINGS LTD 4.700% 10/1	D	03/28/2022	Goldman Sachs & Co.	XXX	1,512,840	1,500,000	1,532,715	1,506,377		(1,937)		(1,937)		1,504,440		8,400	8,400	32,313	10/15/2022	1.G FE
674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	B	03/21/2022	Redemption 100.0000	XXX	4,121,183	4,121,183	4,036,735	4,122,236					(85,502)	4,121,183	84,449		84,449	77,686	11/30/2025	2.C Z
741771-AA-7	PRINCESS JULIANA INTL 5.500% 12/20/27	D	03/20/2022	Redemption 100.0000	XXX	4,429	4,429	4,362	4,396		2		2		4,399		30	30	61	12/20/2027	4.A FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I SERIES 2018-	C	03/15/2022	Paydown	XXX	14,991	14,991	14,914	14,935		2		2		14,937		54	54	93	03/15/2040	2.B FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	03/08/2022	BBGAIMBEXP - BarbCo BOLI Enhan	XXX	4,945,481	5,000,000	5,000,000	5,000,000						5,000,000		(54,520)	(54,520)	25,625	01/20/2035	2.C FE
830505-AW-3	SKANDINAVISKA ENSKILDA 2.800% 03/11/22	D	03/11/2022	Maturity	XXX	100,000	100,000	97,371	99,846		154		154		100,000				1,400	03/11/2022	1.E FE
87020P-AH-0	SWEDBANK AB SERIES 144A 2.800% 03/14/2	D	03/14/2022	Maturity	XXX	300,000	300,000	293,139	299,593		407		407		300,000				4,200	03/14/2022	1.D FE
87275Q-AA-5	TPG REAL ESTATE FINANCE SERIES 2018 FL2	D	02/11/2022	Paydown	XXX	613,724	613,724	597,153	610,007		3,717		3,717		613,724				1,305	11/15/2037	1.A FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	03/15/2022	Paydown	XXX	5,469	5,469	4,813	3,605		522		522		5,469				37	12/15/2044	2.B FE
89852T-AP-3	TYRON PARK CLO LTD SERIES 2013 1A CLASS	D	03/15/2022	Paydown	XXX	5,000,000	5,000,000	5,008,750	5,007,328		(7,328)		(7,328)		5,000,000				35,177	04/15/2029	1.C FE
90351D-AH-0	UBS GROUP FUNDING SWITZE SERIES 144A 2	D	02/01/2022	Maturity	XXX	8,000,000	8,000,000	8,062,080	8,002,177		(2,177)		(2,177)		8,000,000				106,000	02/01/2022	1.G FE
90352J-AE-3	UBS GROUP FUNDING SWITZE SERIES 144A 2	D	03/28/2022	J.P. MORGAN SECURITIES LLC	XXX	216,162	216,000	207,092	212,818		455		455		213,274		2,888	2,888	3,843	08/15/2023	1.G FE
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 2.000% 02/2	B	02/21/2022	Paydown	XXX	106,970	106,970	105,608	106,709		132		132	(782)	106,970	911		911	541	02/20/2030	2.B FE
BES0L4-JA-5	RIBBON FINANCE 2018 PLC 1.946% 04/20/2	B	01/20/2022	Paydown	XXX	50,685	50,685	46,806	49,648		534		534	(2,126)	50,685	2,629		2,629	251	04/20/2028	2.B FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 2.000%	B	03/24/2022	Paydown	XXX	51,157	51,157	50,123	51,592		(66)		(66)	(1,499)	51,157	1,129		1,129	103	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA..20-1A 2.139% 12/20/24	B	03/20/2022	Paydown	XXX	57,252	57,252	55,991	58,689					(2,698)	57,252	1,261		1,261	249	12/20/2024	1.G FE
BES2DM-HB-0	TAURUS CMBS TAURS 21 UK4A 2.569% 08/17	B	02/17/2022	Paydown	XXX	27,438	27,438	28,024	27,279					746	27,438	(586)		(586)	156	08/17/2031	2.C Z
BES2NT-B5-3	PENDING 4.870% 12/22/24	D	02/14/2022	Redemption 100.0000	XXX	92,535	92,535	92,535							92,535				346	12/22/2024	2.B Z
BES2NT-B5-3	PENDING 4.870% 12/22/24	D	03/14/2022	Redemption 100.0000	XXX	193,865	193,865	193,865							193,865				714	12/22/2024	2.C Z
BRS75T-1Y-1	RMAC SECURITIES PLC RMACS..06-N 2.903%	B	03/14/2022	Paydown	XXX	55,847	55,847	55,462	57,558		51		51	(2,091)	55,847	329		329	306	06/12/2044	2.B FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 0.180% 12/15/	B	03/15/2022	Paydown	XXX	67,215	67,215	64,308	65,047		4,327		4,327	525	67,215	(2,684)		(2,684)		12/15/2043	1.B FE
BRSBH6-DA-8	TESCO PROPERTY FINANCE 4 PLC 5.801% 10	B	03/08/2022	BANK OF AMERICA MERRILL LYNCH	XXX	711,518	592,039	793,127	808,219		(1,358)		(1,358)	(28,467)	783,533	5,140	(72,015)	(66,875)	14,336	10/13/2040	2.C FE
BRSBH6-DA-8	TESCO PROPERTY FINANCE 4 PLC 5.801% 10	B	01/13/2022	Redemption 100.0000	XXX	2,990	2,990	3,823	3,896		(1)		(1)	(137)	3,963	205	(973)	(768)	43	10/13/2040	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi- fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	D	01/29/2022	Redemption 100.0000	XXX	(515)	(515)	(510)	(510)						(510)		(5)	(5)		09/30/2045	1.D PL
G8538#-AA-1	STRIPES 2013-1 A1 SERIES 2013-1 CLASS A1	D	03/21/2022	Paydown	XXX	78,489	78,489	77,540	78,228		261		261		78,489				5,523	03/20/2023	4.A PL
G9850@-AE-3	YORKSHIRE WATER SRVS BRAD FIN CLASS A SE	D	01/05/2022	Maturity	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				70,164	01/05/2022	1.G
Q5S45S-AH-9	LIBERTY FUNDING PTY LTD LBRTY 1.115% 0	B	03/25/2022	Paydown	XXX	91,468	91,468	85,026	90,531		1,104		1,104	(4,963)	91,468	4,795		4,795	316	03/25/2026	1.E FE
Q5S45U-AG-6	LIBERTY FUNDING PTY LIMITED LB 1.515%	B	03/10/2022	Paydown	XXX	248,319	248,319	227,245	249,426		(741)		(741)	(22,222)	248,319	21,855		21,855	2,248	06/12/2051	3.A FE
Q7378J-AF-6	PEPPER RESIDENTIAL SECURITIES 7.187% 0	B	03/14/2022	Paydown	XXX	286,255	286,255	267,358	286,926		19		19	(19,528)	286,255	18,838		18,838	3,168	03/12/2061	3.B FE
Q7389M-AQ-2	PEPPER RESIDENTIAL SECURITIES 0.000% 0	B	03/18/2022	Paydown	XXX	224,626	224,626	210,654	226,093		(1,919)		(1,919)	(15,544)	224,626	15,996		15,996	2,431	09/16/2059	3.A FE
Q7389N-AD-9	PEPPER RESIDENTIAL SECURITIES 7.668% 0	B	03/18/2022	Paydown	XXX	264,475	264,475	244,320	262,297		(2,555)		(2,555)	(18,033)	264,475	22,766		22,766	4,656	01/16/2060	3.A FE
Q7431N-AG-0	PEPPER ASSET FINANCE PTY LTD 1.877% 10	B	03/16/2022	Paydown	XXX	93,366	93,366	78,901	91,961		1,939		1,939	(11,281)	93,366	10,747		10,747	292	10/16/2027	1.C FE
Q744B0-AG-7	LA TROBE FINANCIAL CAPITAL MAR 4.637%	B	03/14/2022	Paydown	XXX	127,619	127,619	120,596	128,761		(1,100)		(1,100)	(8,763)	127,619	8,721		8,721	943	08/13/2050	2.A FE
Q744B7-AJ-6	LA TROBE FINANCIAL CAPITAL MAR 2.215%	B	03/11/2022	Paydown	XXX	86,517	86,517	69,330	83,389		3,089		3,089	(12,328)	86,517	12,367		12,367	274	02/11/2051	1.A FE
Q7S03U-AH-0	AUSTRALIAN PERSONAL LOANS TRUS 4.765%	B	03/17/2022	Paydown	XXX	760,339	760,339	698,813	764,137		(2,690)		(2,690)	(68,078)	760,339	66,969		66,969	7,995	01/17/2028	3.B FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	03/10/2022	Paydown	XXX	167,772	167,772	160,271	166,263		1,633		1,633	(5,515)	167,772	5,390		5,390	718	02/10/2051	1.D FE
Z94500-M9-5	PEPPER I PRIME 2018 2 TRUST PE 3.769%	B	03/14/2022	Paydown	XXX	368,407	368,407	374,325	371,217		(2,215)		(2,215)	3,046	368,407	(3,640)		(3,640)	2,197	03/13/2050	1.F Z
Z9451Q-X9-5	LA TROBE FINANCIAL CAPITAL MAR 4.119%	B	03/14/2022	Paydown	XXX	255,353	255,353	258,696	256,560		(1,141)		(1,141)	2,105	255,353	(2,172)		(2,172)	1,740	03/12/2050	2.B FE
Z9451Q-XA-2	LA TROBE FINANCIAL CAPITAL MAR 6.119%	B	03/14/2022	Paydown	XXX	44,230	44,230	44,448	44,089		155		155	362	44,230	(376)		(376)	448	03/12/2050	3.A FE
Z94F5E-K5-8	CARDIFF AUTO RECEIVABLES SECUR 2.695%	B	03/11/2022	Natixis	XXX	1,972,260	1,962,975	1,976,396	2,030,135		(1,299)		(1,299)	(66,167)	1,966,650	3,982	5,609	9,591	12,441	09/16/2025	1.C FE
Z94FXS-YD-4	EUROPEAN LOAN CONDUIT EURO..37A 1.809%		03/11/2022	Deutschebank Securities	XXX	1,500,279	1,507,669	1,467,761	1,549,873		254		254	(78,412)	1,502,660	30,945	(2,381)	28,564	10,422	05/02/2030	1.A FE
Z94FXS-YD-4	EUROPEAN LOAN CONDUIT EURO..37A 1.809%		02/02/2022	Paydown	XXX	9,081	9,081	8,528	9,005		30		30	(456)	9,081	501		501	40	05/02/2030	1.A FE
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES..21 1 2.000%	B	03/28/2022	Paydown	XXX	82,718	82,718	84,673	82,367		1,269		1,269	2,309	82,718	(3,227)		(3,227)	149	09/27/2075	1.F Z
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						612,550,983	611,003,777	613,677,184	582,768,806	2,649	162,354		165,003	(445,499)	612,161,376	307,240	306,592	613,832	7,278,112	XXX	XXX
Bonds - Hybrid Securities																					
064159-HB-5	BANK OF NOVA SCOTIA 4.500% 12/16/25	A	03/28/2022	Goldman Sachs & Co.	XXX	4,269,437	4,150,000	4,445,594	4,288,062		(7,916)		(7,916)		4,280,146		(10,707)	(10,707)	53,950	12/16/2025	2.A FE
1309999999 - Bonds - Hybrid Securities						4,269,437	4,150,000	4,445,594	4,288,062		(7,916)		(7,916)		4,280,146		(10,707)	(10,707)	53,950	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
02744*-AA-5	AMERICAN MEDIA PROD LLC 4.500% 04/15/3		03/24/2022	Direct Loan Funding	XXX	11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				242,938	04/15/2034	2.B PL
02744*-AB-3	AMERICAN MEDIA PROD LLC 4.650% 04/15/3		03/24/2022	Direct Loan Funding	XXX	11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				251,035	04/15/2037	2.C PL
23244@-AA-4	CVAN HOLDINGS LLC 6.375% 12/20/26		03/09/2022	ELCO MUTUAL LIFE AND ANNUITY	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				201,875	12/20/2026	1.G PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				695,848	XXX	XXX
Bonds - SVO Identified Funds																					
Bonds - Unaffiliated Bank Loans																					
Bonds - Unaffiliated Certificates of Deposit																					
2509999997 - Bonds - Subtotals - Bonds - Part 4						669,216,520	667,549,877	670,799,734	639,677,900	2,649	(58,333)		(55,684)	(445,499)	668,849,783	307,240	283,724	590,964	8,129,084	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						669,216,520	667,549,877	670,799,734	639,677,900	2,649	(58,333)		(55,684)	(445,499)	668,849,783	307,240	283,724	590,964	8,129,084	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
BES2M3-65-7	SUTHERLAND GLOBAL HOLDINGS INC		01/21/2022	Redemption 1000.0000	131,000.000	131,000,000	131,000,000.00	131,000,000	131,000,000						131,000,000				8,521,496	XXX	2.C Z
08186*-12-5	BENEFIT STREET PARTNERS REALTY		03/31/2022	Transfer to Common Stock	3,989.640	19,948,200	19,948,200.00	20,000,000	19,948,200						19,948,200					XXX	2.
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						150,948,200	XXX	151,000,000	150,948,200						150,948,200				8,521,496	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
55393*-10-9	MCAF FUND LLC 5.500% 10/04/24		12/01/2021	Direct Loan Funding	95,246.220	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	73,957.450	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	109,962.570	109,963	109,963.00	109,963	109,963						109,963					XXX	1.F PL
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						279,166	XXX	279,166	279,166						279,166					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 4						151,227,366	XXX	151,279,166	151,227,366						151,227,366				8,521,496	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						151,227,366	XXX	151,279,166	151,227,366						151,227,366				8,521,496	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
Common Stocks - Mutual Funds - Designations Assigned by the SVO																					
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
Common Stocks - Exchange Traded Funds																					
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																					
Common Stocks - Parent, Subsidiaries and Affiliates - Other																					
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						151,227,366	XXX	151,279,166	151,227,366						151,227,366				8,521,496	XXX	XXX
6009999999 Totals						820,443,886	XXX	822,078,900	790,905,266	2,649	(58,333)		(55,684)	(445,499)	820,077,149	307,240	283,724	590,964	16,650,580	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																						
000000000				-																		
000000000				-																		
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 10 YR Call + 5 YR	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	CREDIT SUISSE INTERN-E58DKGMJYYYJLN8C3868	06/06/2012	06/08/2027	1	225,000,000	3 Months LIBOR / (5.5%)	4,230,000			1,039		1,039	(2,997)						(b) 0440
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			355,635		355,635	236,544						(b) 0440
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										5,895,000			356,674	XXX	356,674	233,547					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										5,895,000			356,674	XXX	356,674	233,547					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										5,895,000			356,674	XXX	356,674	233,547					XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										5,895,000			356,674	XXX	356,674	233,547					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																						

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 - 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																						
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)			396,773	865,172		865,172	(1,905,918)				361,096		(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)			288,884	3,210,441		3,210,441	(2,369,778)				403,806		(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)			343,119	4,977,981		4,977,981	(3,043,372)				516,608		(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)			106,669	1,603,805		1,603,805	(912,021)				157,781		(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)			266,761	3,600,090		3,600,090	(2,605,645)				455,223		(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)			302,132	1,143,493		1,143,493	(2,315,910)				416,892		(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)			301,036	1,584,786		1,584,786	(4,889,054)				963,573		(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)			450,851	1,576,862		1,576,862	(5,998,243)				1,177,301		(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)			451,320	1,593,380		1,593,380	(5,999,522)				1,177,301		(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)			319,005	2,490,643		2,490,643	(4,969,279)				963,662		(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)			123,229	855,409		855,409	(1,981,124)				385,713		(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)			330,990	3,984,033		3,984,033	(5,819,602)				1,118,875		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	04/17/2012	04/19/2032	1	73,000,000	2.70875% / (3 Months LIBOR)			453,879	1,992,900		1,992,900	(5,904,840)				1,157,308		(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)			514,267	(788,708)		(788,708)	(5,877,818)				1,132,254		(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)			416,735	1,626,235		1,626,235	(8,425,494)				1,682,895		(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)			498,600	(1,543,263)		(1,543,263)	(10,955,143)				2,246,451		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	07/24/2012	07/26/2042	1	50,000,000	2.30375% / (3 Months LIBOR)			259,713	(578,233)		(578,233)	(5,460,155)				1,126,952		(b) 0411

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	10/01/2012	10/03/2042	1	80,000,000	2.60375% / (3 Months LIBOR)			478,623	3,076,912		3,076,912	(9,099,512)				1,811,485		(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)			95,848	1,040,027		1,040,027	(1,764,910)				343,889		(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)			1,384,721	18,519,369		18,519,369	(23,749,268)				4,376,247		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (3 Months LIBOR)			697,878	11,851,394		11,851,394	(13,134,452)				2,375,871		(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)			242,846	4,314,719		4,314,719	(4,613,886)				832,311		(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)			326,725	4,205,449		4,205,449	(6,715,120)				1,251,749		(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%)			(200,827)	(1,210,406)		(1,210,406)	3,101,780				598,959		(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)			103,792	(189,048)		(189,048)	(1,447,513)				291,612		(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)			121,648	(770,180)		(770,180)	(1,441,492)				292,935		(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)			46,934	(60,389)		(60,389)	(1,105,833)				219,597		(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)			29,299	(410,378)		(410,378)	(564,516)				119,208		(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)			81,765	(156,861)		(156,861)	(415,268)				164,313		(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)				(812,804)		(812,804)	(1,318,188)				1,236,218		(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%)			(224,791)	(806,145)		(806,145)	3,951,803				766,870		(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%)			(180,220)	(2,093,017)		(2,093,017)	3,972,380				748,428		(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%)			(189,531)	(2,024,428)		(2,024,428)	4,217,156				798,323		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/21/2017	02/23/2047	1	12,000,000	3 Months LIBOR / (2.72689%)			(73,288)	(914,182)		(914,182)	1,596,018				299,404		(b) 0440
30 YR PAY Fixed/ REC Float Swap	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/07/2017	03/09/2047	1	22,000,000	3 Months LIBOR / (2.73891%)			(133,759)	(1,732,795)		(1,732,795)	2,933,424				549,330		(b) 0440
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%)			(140,000)	(2,237,237)		(2,237,237)	2,989,437				549,510		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/17/2017	03/21/2047	1	22,000,000	3 Months LIBOR / (2.774%)			(136,505)	(1,875,228)		(1,875,228)	2,958,747				549,691		(b) 0440
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)			233,743	340,413		340,413	(3,513,427)				697,004		(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%)			(380,281)	(1,295,163)		(1,295,163)	6,869,428				1,336,378		(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)			142,038	1,218,261		1,218,261	(3,292,788)				632,249		(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)			76,980	628,001		628,001	(1,791,699)				344,702		(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%)			(287,118)	(269,415)		(269,415)	659,335				254,465		(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%)			(279,157)	(308,552)		(308,552)	693,971				224,294		(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%)			(208,885)	(301,293)		(301,293)	2,143,575				421,610		(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%)			(67,611)	(1,390,406)		(1,390,406)	1,415,993				254,743		(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%)			(254,845)	(318,872)		(318,872)	1,799,705				343,912		(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)			1,258,211	20,488,651		20,488,651	(26,348,362)				4,845,216		(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)			933,928	9,004,821		9,004,821	(14,965,560)				2,800,958		(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)			1,322,432	8,873,814		8,873,814	(17,349,232)				3,318,379		(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%)			(973,764)	(1,508,261)		(1,508,261)	3,258,140				820,365		(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)			539,086	2,676,992		2,676,992	(5,188,041)				995,585		(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)
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%)			(358,009)	(557,577)		(557,577)	1,195,652				300,800		(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)			143,228	1,390,035		1,390,035	(1,854,266)				348,418		(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%)			(420,177)	(645,134)		(645,134)	1,410,003				355,491		(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)			99,417	2,117,018		2,117,018	(2,086,477)				374,824		(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%)			(357,694)	(544,868)		(544,868)	1,200,809				301,144		(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%)			(213,793)	(326,129)		(326,129)	722,819				177,329		(b) 0410
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)			157,962	282,505		282,505	(1,125,116)				211,285		(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)			102,986	867,064		867,064	(1,333,072)				251,525		(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%)			(142,843)	(1,875,092)		(1,875,092)	2,204,233				404,018		(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)			101,140	907,119		907,119	(1,337,928)				253,021		(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%)			(163,775)	(240,373)		(240,373)	642,614				149,863		(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)			13,917	142,770		142,770	(181,490)				33,862		(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%)			(148,543)	(230,979)		(230,979)	594,969				133,254		(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)			58,435	601,926		601,926	(759,828)				141,643		(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)			153,961	1,825,845		1,825,845	(1,847,899)				339,747		(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)			190,404	4,871,026		4,871,026	(3,704,766)				644,370		(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)			150,109	1,724,579		1,724,579	(1,841,000)				340,351		(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)			146,459	906,419		906,419	(1,349,774)				256,603		(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%)			(37,839)	(241,320)		(241,320)	337,958				63,817		(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)			146,042	1,669,392		1,669,392	(1,838,240)				341,234		(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%)			(275,144)	(450,523)		(450,523)	1,190,348				258,040		(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%)			(264,490)	(374,365)		(374,365)	1,191,246				259,521		(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)			63,565	1,420,521		1,420,521	(1,316,611)				235,691		(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)			87,482	817,902		817,902	(1,177,994)				222,297		(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)			95,183	2,001,145		2,001,145	(2,010,669)				361,849		(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)			65,663	304,008		304,008	(671,965)				129,629		(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)			80,925	728,616		728,616	(1,090,463)				205,413		(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)			74,685	93,158		93,158	(611,279)				115,778		(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)			62,823	233,340		233,340	(666,576)				129,681		(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)			91,241	685,926		685,926	(1,261,365)				239,789		(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)			64,397	258,549		258,549	(669,759)				129,760		(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)			100,721	1,896,049		1,896,049	(2,130,523)				387,855		(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)			94,496	107,756		107,756	(765,319)				145,094		(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)			75,115	399,207		399,207	(1,066,349)				205,869		(b) 0411

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (3 Months LIBOR)			47,527	83,473		83,473	(526,182)				104,103		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/07/2019	01/09/2024	1	25,000,000	3 Months LIBOR / (2.597%)			(148,622)	(74,788)		(74,788)	765,444				166,624		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/09/2019	01/11/2029	1	5,000,000	3 Months LIBOR / (2.7715%)			(31,868)	(108,062)		(108,062)	333,304				65,117		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/15/2019	01/17/2029	1	8,000,000	3 Months LIBOR / (2.7665%)			(50,980)	(171,371)		(171,371)	533,324				104,314		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/18/2019	01/22/2024	1	10,000,000	3 Months LIBOR / (2.719%)			(62,374)	(51,034)		(51,034)	313,687				67,314		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/22/2019	01/24/2024	1	42,000,000	3 Months LIBOR / (2.674%)			(257,369)	(181,479)		(181,479)	1,314,837				283,145		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (3 Months LIBOR)			105,200	800,301		800,301	(1,425,345)				271,561		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/05/2019	02/07/2029	1	8,000,000	3 Months LIBOR / (2.751%)			(50,161)	(166,637)		(166,637)	533,285				104,754		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/15/2019	02/19/2024	1	25,000,000	2.5935% / (3 Months LIBOR)			143,975	65,775		65,775	(800,093)				171,806		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/15/2019	02/19/2026	1	18,271,000	3 Months LIBOR / (2.634%)			(107,072)	(59,968)		(59,968)	934,078				180,191		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/25/2019	02/27/2039	1	10,000,000	3 Months LIBOR / (2.8545%)			(64,111)	(642,588)		(642,588)	1,094,413				205,619		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/27/2019	03/01/2029	1	10,000,000	3 Months LIBOR / (2.713%)			(60,619)	(189,132)		(189,132)	666,598				131,516		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/01/2019	03/05/2029	1	10,000,000	3 Months LIBOR / (2.794%)			(62,660)	(240,965)		(240,965)	671,383				131,620		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	111,218,000	2.523% / (3 Months LIBOR)			612,034	118,582		118,582	(3,626,821)				775,863		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2049	1	25,000,000	3 Months LIBOR / (2.8625%)			(158,794)	(2,853,199)		(2,853,199)	3,521,191				648,868		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	183,559,000	2.538% / (3 Months LIBOR)			1,017,011	248,009		248,009	(5,993,505)				1,280,517		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2039	1	55,000,000	3 Months LIBOR / (2.8595%)			(348,934)	(3,576,908)		(3,576,908)	6,037,198				1,132,004		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	75,520,000	2.5215% / (3 Months LIBOR)			415,304	78,369		78,369	(2,462,394)				526,831		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2029	1	40,000,000	3 Months LIBOR / (2.6805%)			(235,870)	(668,001)		(668,001)	2,673,771				527,103		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2024	1	85,000,000	2.522% / (3 Months LIBOR)			467,543	89,014		89,014	(2,771,616)				592,964		(b) 0411
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	62,092,000	3 Months LIBOR / (2.575%)			(349,765)	(80,525)		(80,525)	3,186,173				616,655		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	45,000,000	3 Months LIBOR / (2.582%)			(254,273)	(70,194)		(70,194)	2,310,227				446,909		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (3 Months LIBOR)			49,733	263,819		263,819	(718,352)				138,943		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2039	1	6,370,000	3 Months LIBOR / (2.762%)			(40,436)	(328,596)		(328,596)	694,795				131,572		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2029	1	5,655,000	3 Months LIBOR / (2.563%)			(32,800)	(54,570)		(54,570)	378,422				75,352		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (3 Months LIBOR)			48,721	239,853		239,853	(716,409)				139,148		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2039	1	3,182,000	3 Months LIBOR / (2.729%)			(19,776)	(149,976)		(149,976)	345,752				65,792		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (3 Months LIBOR)			43,551	71,456		71,456	(704,424)				139,305		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2039	1	6,346,000	3 Months LIBOR / (2.537%)			(35,443)	(125,512)		(125,512)	675,637				131,318		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2039	1	15,834,000	3 Months LIBOR / (2.428%)			(84,630)	(71,524)		(71,524)	1,664,524				327,941		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (3 Months LIBOR)			104,022	(49,881)		(49,881)	(1,742,580)				348,695		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (3 Months LIBOR)			16,836	16,021		16,021	(429,100)				86,020		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (3 Months LIBOR)			36,714	(133,208)		(133,208)	(662,703)				134,040		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2039	1	6,060,000	3 Months LIBOR / (2.301%)			(29,985)	85,052		85,052	629,596				125,650		(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	07/17/2019	07/19/2034	1	9,000,000	2.14% / (3 Months LIBOR)			43,161	(249,485)		(249,485)	(774,233)				157,829		(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%)			(35,176)	196,820		196,820	731,371				147,471		(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)			42,687	(483,934)		(483,934)	(844,537)				175,697		(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)			47,049	(584,414)		(584,414)	(947,001)				197,716		(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)			51,028	(1,125,194)		(1,125,194)	(1,523,092)				328,868		(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)			84,127	(1,538,488)		(1,538,488)	(1,841,698)				390,976		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (3 Months LIBOR)			71,812	(918,242)		(918,242)	(1,115,188)				234,285		(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)			64,612	(1,302,122)		(1,302,122)	(1,315,005)				284,845		(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)			60,089	(1,970,013)		(1,970,013)	(1,949,625)				431,526		(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)			26,532	(549,795)		(549,795)	(610,247)				130,099		(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)			61,071	(516,537)		(516,537)	(717,239)				159,308		(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)			30,244	(949,553)		(949,553)	(977,892)				215,791		(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)			71,817	(641,252)		(641,252)	(864,256)				192,586		(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)			50,704	(1,187,051)		(1,187,051)	(1,208,124)				259,305		(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)			46,440	(1,321,404)		(1,321,404)	(1,194,400)				258,430		(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)			37,838	(805,244)		(805,244)	(801,215)				173,696		(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%)			(59,476)	1,739,918		1,739,918	1,646,976				354,637		(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%)			(54,970)	579,815		579,815	716,958				160,830		(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%)			(111,207)	1,137,898		1,137,898	1,452,831				322,887		(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%)			(61,865)	1,363,431		1,363,431	1,333,190				289,757		(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%)			(38,110)	1,221,042		1,221,042	1,102,856				238,096		(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%)			(28,116)	1,017,993		1,017,993	963,292				214,154		(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%)			(31,081)	806,383		806,383	846,410				180,340		(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%)			(62,181)	514,392		514,392	744,230				162,263		(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%)			(33,779)	652,218		652,218	1,036,635				221,031		(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%)			(78,354)	945,707		945,707	1,399,716				294,623		(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)			53,056	(1,211,055)		(1,211,055)	(1,220,521)				261,196		(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%)			(33,507)	821,663		821,663	1,007,506				219,030		(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%)			(46,406)	980,091		980,091	1,149,089				242,918		(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%)			(80,951)	917,938		917,938	1,825,769				374,579		(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)			83,296	(1,638,060)		(1,638,060)	(1,877,995)				399,281		(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%)			(67,760)	1,525,916		1,525,916	1,728,360				367,316		(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)			40,050	(1,638,176)		(1,638,176)	(1,183,177)				261,196		(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)			38,537	(1,711,069)		(1,711,069)	(1,172,010)				260,596		(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)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (3 Months LIBOR)			51,632	(2,906,399)		(2,906,399)	(1,754,631)				395,429		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,500,000	3 Months LIBOR / (0.9795%)			(50,464)	5,592,880		5,592,880	2,374,760				562,812		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,545,000	3 Months LIBOR / (0.979%)			(50,516)	5,604,353		5,604,353	2,378,623				563,768		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/13/2020	04/15/2040	1	26,631,000	3 Months LIBOR / (1.0035%)			(52,311)	5,525,378		5,525,378	2,394,646				565,594		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/26/2020	05/28/2050	1	14,700,000	3 Months LIBOR / (0.9755%)			(25,190)	4,075,558		4,075,558	1,515,744				390,027		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/03/2020	06/05/2040	1	21,192,000	3 Months LIBOR / (1.0165%)			(38,617)	4,375,173		4,375,173	1,907,936				451,818		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/04/2020	06/08/2050	1	14,879,000	3 Months LIBOR / (1.121%)			(30,637)	3,669,978		3,669,978	1,580,995				394,987		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/05/2020	06/09/2030	1	51,073,000	3 Months LIBOR / (0.9055%)			(76,427)	5,713,836		5,713,836	3,201,007				730,882		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/31/2020	08/04/2040	1	10,415,000	3 Months LIBOR / (0.7615%)			(13,418)	2,567,922		2,567,922	907,951				223,051		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/18/2020	08/20/2040	1	10,552,000	3 Months LIBOR / (0.942%)			(17,169)	2,317,450		2,317,450	944,922				226,255		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/21/2020	08/25/2030	1	30,356,000	3 Months LIBOR / (0.64%)			(25,793)	4,090,137		4,090,137	1,879,832				439,965		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (3 Months LIBOR)			27,338	(3,743,152)		(3,743,152)	(1,603,555)				377,396		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/02/2020	02/15/2047	1	10,000,000	3 Months LIBOR / (1.0419%)			(17,864)	2,481,899		2,481,899	1,018,933				249,394		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (3 Months LIBOR)			24,434	(2,396,211)		(2,396,211)	(1,096,941)				254,415		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/29/2020	10/01/2040	1	10,658,000	3 Months LIBOR / (1.0275%)			(21,764)	2,217,354		2,217,354	972,065				229,241		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/05/2020	10/07/2030	1	20,347,000	3 Months LIBOR / (0.771%)			(28,147)	2,574,485		2,574,485	1,290,502				296,958		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/09/2020	10/13/2040	1	10,775,000	3 Months LIBOR / (1.1945%)			(26,070)	1,969,589		1,969,589	1,005,983				231,963		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2050	1	13,296,000	3 Months LIBOR / (1.2675%)			(33,949)	2,883,971		2,883,971	1,461,529				355,509		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2040	1	88,808,000	3 Months LIBOR / (1.201%)			(211,989)	16,168,429		16,168,429	8,292,312				1,914,952		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2030	1	102,004,000	3 Months LIBOR / (0.8595%)			(156,402)	12,284,058		12,284,058	6,528,461				1,495,398		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (3 Months LIBOR)			60,873	(2,621,952)		(2,621,952)	(1,792,970)				395,804		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/07/2021	01/11/2051	1	11,930,000	3 Months LIBOR / (1.593%)			(40,888)	1,760,793		1,760,793	1,401,033				320,021		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/21/2021	01/25/2041	1	16,627,000	3 Months LIBOR / (1.5385%)			(54,785)	2,189,949		2,189,949	1,636,152				360,683		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/24/2021	02/15/2047	1	47,000,000	3 Months LIBOR / (2.00476%)			(197,099)	2,961,573		2,961,573	5,627,223				1,172,150		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/25/2021	03/01/2041	1	28,718,000	3 Months LIBOR / (1.9515%)			(119,413)	1,952,495		1,952,495	2,984,660				624,551		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/11/2021	02/15/2047	1	23,500,000	3 Months LIBOR / (2.02105%)			(99,507)	1,407,163		1,407,163	2,820,702				586,075		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/12/2021	03/16/2031	1	32,000,000	3 Months LIBOR / (1.644%)			(105,665)	1,974,413		1,974,413	2,252,511				478,885		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/17/2021	03/19/2041	1	34,908,000	3 Months LIBOR / (2.0785%)			(155,822)	1,708,184		1,708,184	3,709,162				760,158		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/17/2021	02/15/2047	1	24,000,000	3 Months LIBOR / (2.1642%)			(110,213)	776,367		776,367	2,944,354				598,544		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/08/2021	04/12/2031	1	31,580,000	3 Months LIBOR / (1.688%)			(115,688)	1,846,629		1,846,629	2,239,099				474,546		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/08/2021	04/12/2036	1	22,116,000	1.961% / (3 Months LIBOR)			96,112	(1,172,406)		(1,172,406)	(2,003,567)				414,258		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/10/2021	02/15/2047	1	48,000,000	3 Months LIBOR / (2.04952%)			(206,664)	2,611,389		2,611,389	5,786,747				1,197,089		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/11/2021	02/15/2047	1	48,000,000	3 Months LIBOR / (2.07818%)			(210,103)	2,346,817		2,346,817	5,812,229				1,197,089		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/24/2021	05/26/2031	1	31,512,000	3 Months LIBOR / (1.6055%)			(103,391)	2,068,456		2,068,456	2,222,077				476,671		(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	05/24/2021	05/26/2036	1	22,021,000	1.879% / (3 Months LIBOR)			87,308	(1,388,778)		(1,388,778)	(1,978,879)				414,245		(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)			75,032	(1,980,005)		(1,980,005)	(1,931,761)				412,194		(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%)			(62,343)	1,730,361		1,730,361	1,748,768				374,410		(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)			81,985	(3,733,154)		(3,733,154)	(2,446,957)				548,967		(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%)			(74,534)	3,180,555		3,180,555	2,136,969				474,836		(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)			62,176	(2,666,604)		(2,666,604)	(1,838,963)				405,607		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2041	1	16,647,000	3 Months LIBOR / (1.482%)			(52,279)	2,379,591		2,379,591	1,644,112				365,735		(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%)			(59,532)	1,820,295		1,820,295	1,730,216				374,063		(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%)			(31,010)	1,352,614		1,352,614	967,525				213,421		(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%)			(57,773)	1,795,283		1,795,283	1,481,136				321,832		(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)			46,443	(1,478,986)		(1,478,986)	(1,277,913)				275,225		(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%)			(108,608)	2,188,444		2,188,444	2,284,893				488,472		(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)			86,047	(1,681,466)		(1,681,466)	(1,991,842)				419,643		(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%)			(135,068)	3,597,840		3,597,840	3,026,939				656,372		(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)			118,222	(2,953,578)		(2,953,578)	(2,595,915)				568,631		(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%)			(105,338)	2,202,260		2,202,260	2,300,134				493,340		(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)			78,831	(1,909,916)		(1,909,916)	(1,976,317)				421,306		(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%)			(63,302)	1,746,671		1,746,671	1,768,857				380,218		(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)			44,684	(1,453,894)		(1,453,894)	(1,491,836)				334,644		(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%)				5,600,166		5,600,166	5,163,687				1,165,345		(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%)			(71,980)	1,510,124		1,510,124	1,553,741				331,741		(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)			31,473	(914,651)		(914,651)	(1,012,199)				225,007		(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%)			(115,582)	2,111,687		2,111,687	2,107,141				447,253		(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%)			(237,169)	4,129,103		4,129,103	4,224,620				894,753		(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%)			(107,824)	2,166,760		2,166,760	2,334,824				498,828		(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%)				3,731,469		3,731,469	3,731,469				1,197,925		(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%)			(47,766)	891,194		891,194	891,194				336,394		(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)			35,077	(729,310)		(729,310)	(729,310)				287,730		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)				2,123,233		2,123,233	2,123,233				1,458,354		(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)			46,096	(824,388)		(824,388)	(824,388)				394,695		(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%)			(34,410)	660,454		660,454	660,454				340,130		(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)
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%)				2,040,573		2,040,573	2,040,573				1,233,303		(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)			10,977	(217,418)		(217,418)	(217,418)				146,310		(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%)			(8,697)	191,075		191,075	191,075				132,840		(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%)				3,697,822		3,697,822	3,697,822				1,219,279		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)				3,682,986		3,682,986	3,682,986				1,221,545		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)				3,782,102		3,782,102	3,782,102				1,221,545		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)				3,693,369		3,693,369	3,693,369				1,221,545		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)				3,249,546		3,249,546	3,249,546				1,234,139		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)				2,120,466		2,120,466	2,120,466				1,324,810		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)				1,890,214		1,890,214	1,890,214				1,323,299		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)				(1,935,877)		(1,935,877)	(1,935,877)				1,523,831		(b) 0410
1119999999 - Swaps - Hedging Other - Interest Rate												8,346,327	240,980,842	XXX	240,980,842	(79,634,347)				125,030,797	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												8,346,327	240,980,842	XXX	240,980,842	(79,634,347)				125,030,797	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%)			(977,924)	(7,305,103)		(9,977,254)	371,656				825,278		(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%)			(82,078)	1,660,582		(796,572)	(16,420)				349,439		(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%)			(135,369)	2,131,653		(1,798,881)	(21,066)				549,269		(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%)			(262,436)	5,001,459		(2,739,469)	(49,335)				1,099,563		(b) 0453
1179999999 - Swaps - Replication - Interest Rate												(1,457,808)	1,488,591	XXX	(15,312,176)	284,835				2,823,549	XXX	XXX
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
1229999999 - Swaps - Replication - Subtotal - Replication												(1,457,808)	1,488,591	XXX	(15,312,176)	284,835				2,823,549	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												6,888,519	242,469,433	XXX	225,668,666	(79,349,512)				127,854,346	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												6,888,519	242,469,433	XXX	225,668,666	(79,349,512)				127,854,346	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						

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)
Forwards - Hedging Other																						
Fx AUD 1.00 PAY per USD $0.709975 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	02/04/2022	04/19/2022	1	8,590,691	Fx USD $1.00 per (AUD 1.408500)				(488,606)		(488,606)		(488,606)			9,797		(b) 0261
Fx EUR 1.00 PAY per USD $1.142345 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/11/2022	04/08/2022	1	10,790,589	Fx USD $1.00 per (EUR 0.875392)				291,627		291,627		291,627			7,985		(b) 0261
Fx AUD 1.00 PAY per USD $0.720565 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	02/17/2022	04/05/2022	1	8,257,676	Fx USD $1.00 per (AUD 1.387800)				(340,675)		(340,675)		(340,675)			4,831		(b) 0261
Fx GBP 1.00 PAY per USD $1.354292 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/22/2022	04/07/2022	1	6,771,462	Fx USD $1.00 per (GBP 0.738393)				192,783		192,783		192,783			4,687		(b) 0261
Fx USD $1.00 PAY per AUD 1.387078 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/25/2022	04/05/2022	1	291,260	Fx AUD 1.00 per (USD $0.720940)				11,872		11,872		11,872			170		(b) 0260
Fx GBP 1.00 PAY per USD $1.342245 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/28/2022	05/09/2022	1	8,724,591	Fx USD $1.00 per (GBP 0.745020)				173,670		173,669		173,669			14,255		(b) 0261
Fx EUR 1.00 PAY per USD $1.113483 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/02/2022	05/17/2022	1	6,958,157	Fx USD $1.00 per (EUR 0.898083)				3,458		3,458		3,458			12,480		(b) 0261
Fx AUD 1.00 PAY per USD $0.736989 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/04/2022	04/29/2022	1	8,928,618	Fx USD $1.00 per (AUD 1.356872)				(164,143)		(164,143)		(164,143)			12,579		(b) 0261
Fx GBP 1.00 PAY per USD $1.311135 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/08/2022	05/19/2022	1	8,974,716	Fx USD $1.00 per (GBP 0.762698)				(29,753)		(29,753)		(29,753)			16,436		(b) 0261
Fx GBP 1.00 PAY per USD $1.316171 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/10/2022	04/26/2022	1	6,603,231	Fx USD $1.00 per (GBP 0.759780)				3,061		3,061		3,061			8,809		(b) 0261
Fx USD $1.00 PAY per GBP 0.765461 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/14/2022	04/26/2022	1	3,473,722	Fx GBP 1.00 per (USD $1.306402)				24,349		24,349		24,349			4,634		(b) 0260
Fx EUR 1.00 PAY per USD $1.098712 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-ROMUWSFPU8MPRO8K5P83	03/14/2022	05/23/2022	1	5,559,483	Fx USD $1.00 per (EUR 0.910157)				(72,754)		(72,754)		(72,754)			10,589		(b) 0261
Fx USD $1.00 PAY per AUD 1.356218 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/18/2022	04/29/2022	1	599,461	Fx AUD 1.00 per (USD $0.737345)				10,726		10,726		10,726			845		(b) 0260
Fx EUR 1.00 PAY per USD $1.105158 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/21/2022	04/26/2022	1	7,868,724	Fx USD $1.00 per (EUR 0.904848)				(49,111)		(49,111)		(49,111)			10,497		(b) 0261
Fx USD $1.00 PAY per AUD 1.348025 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/21/2022	05/09/2022	1	755,921	Fx AUD 1.00 per (USD $0.741826)				9,004		9,004		9,004			1,235		(b) 0260
Fx USD $1.00 PAY per GBP 0.755534 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/22/2022	04/26/2022	1	1,544,603	Fx GBP 1.00 per (USD $1.323567)				(9,341)		(9,341)		(9,341)			2,061		(b) 0260
Fx GBP 1.00 PAY per USD $1.317715 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/24/2022	06/08/2022	1	6,670,272	Fx USD $1.00 per (GBP 0.758889)				11,802		11,802		11,802			14,496		(b) 0261
Fx USD $1.00 PAY per AUD 1.335618 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/31/2022	04/05/2022	1	8,235,889	Fx AUD 1.00 per (USD $0.748717)				17,707		17,707		17,707			4,818		(b) 0260
Fx AUD 1.00 PAY per USD $0.749211 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/31/2022	05/19/2022	1	8,541,000	Fx USD $1.00 per (AUD 1.334737)				(18,397)		(18,397)		(18,397)			15,642		(b) 0261
1439999999 - Forwards - Hedging Other													(422,722)	XXX	(422,722)		(422,722)			156,844	XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(422,722)	XXX	(422,722)		(422,722)			156,844	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										5,895,000		8,346,327	240,914,794	XXX	240,914,794	(79,400,800)	(422,722)			125,187,641	XXX	XXX
1719999999 Subtotal - Replication												(1,457,808)	1,488,591	XXX	(15,312,176)	284,835				2,823,549	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										5,895,000		6,888,519	242,403,385	XXX	225,602,618	(79,115,965)	(422,722)			128,011,190	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 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
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																					
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6250	177.1250	2,125	2,125				(13,000)	(13,000)	13,000	(b) 0310	1,000
WNM2 Comdty	15	2,656,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6328	177.1250	15,938	15,938				(97,617)	(97,617)	97,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6406	177.1250	2,125	2,125				(13,031)	(13,031)	13,000	(b) 0310	1,000
WNM2 Comdty	17	3,011,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6484	177.1250	18,062	18,063				(110,898)	(110,898)	110,500	(b) 0310	1,000
WNM2 Comdty	9	1,594,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6563	177.1250	9,563	9,563				(58,781)	(58,781)	58,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6641	177.1250	4,250	4,250				(26,156)	(26,156)	26,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6719	177.1250	4,250	4,250				(26,188)	(26,188)	26,000	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6797	177.1250	6,375	6,375				(39,328)	(39,328)	39,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6875	177.1250	1,062	1,063				(6,563)	(6,563)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.6953	177.1250	1,063	1,063				(6,570)	(6,570)	6,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7031	177.1250	4,250	4,250				(26,313)	(26,313)	26,000	(b) 0310	1,000
WNM2 Comdty	25	4,428,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7109	177.1250	26,562	26,563				(164,648)	(164,648)	162,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7188	177.1250	5,313	5,313				(32,969)	(32,969)	32,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7266	177.1250	5,312	5,313				(33,008)	(33,008)	32,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7500	177.1250	4,250	4,250				(26,500)	(26,500)	26,000	(b) 0310	1,000
WNM2 Comdty	16	2,834,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7578	177.1250	17,000	17,000				(106,125)	(106,125)	104,000	(b) 0310	1,000
WNM2 Comdty	36	6,376,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7656	177.1250	38,250	38,250				(239,063)	(239,063)	234,000	(b) 0310	1,000
WNM2 Comdty	35	6,199,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.7813	177.1250	37,188	37,188				(232,969)	(232,969)	227,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8125	177.1250	4,250	4,250				(26,750)	(26,750)	26,000	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8203	177.1250	6,375	6,375				(40,172)	(40,172)	39,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8281	177.1250	2,125	2,125				(13,406)	(13,406)	13,000	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8594	177.1250	5,312	5,313				(33,672)	(33,672)	32,500	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8672	177.1250	6,375	6,375				(40,453)	(40,453)	39,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8750	177.1250	4,250	4,250				(27,000)	(27,000)	26,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8906	177.1250	1,063	1,063				(6,766)	(6,766)	6,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.8984	177.1250	3,187	3,188				(20,320)	(20,320)	19,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.9219	177.1250	3,188	3,188				(20,391)	(20,391)	19,500	(b) 0310	1,000
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.9297	177.1250	7,437	7,438				(47,633)	(47,633)	45,500	(b) 0310	1,000
WNM2 Comdty	15	2,656,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.9375	177.1250	15,938	15,938				(102,188)	(102,188)	97,500	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/23/2022	183.9922	177.1250	10,625	10,625				(68,672)	(68,672)	65,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	181.9922	177.1250	1,062	1,063				(4,867)	(4,867)	6,500	(b) 0310	1,000

STATEMENT AS OF MARCH 31, 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 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
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.0391	177.1250	3,188	3,188				(14,742)	(14,742)	19,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.0938	177.1250	2,125	2,125				(9,938)	(9,938)	13,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.1250	177.1250	4,250	4,250				(20,000)	(20,000)	26,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.1406	177.1250	3,187	3,188				(15,047)	(15,047)	19,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.1563	177.1250	1,063	1,063				(5,031)	(5,031)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.1797	177.1250	2,125	2,125				(10,109)	(10,109)	13,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.1875	177.1250	3,187	3,188				(15,188)	(15,188)	19,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.1953	177.1250	1,063	1,063				(5,070)	(5,070)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.2031	177.1250	2,125	2,125				(10,156)	(10,156)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.2188	177.1250	1,062	1,063				(5,094)	(5,094)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.2266	177.1250	1,063	1,063				(5,102)	(5,102)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.2578	177.1250	2,125	2,125				(10,266)	(10,266)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.2656	177.1250	1,062	1,063				(5,141)	(5,141)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.2734	177.1250	1,063	1,063				(5,148)	(5,148)	6,500	(b) 0310	1,000
WNM2 Comdty	12	2,125,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.2813	177.1250	12,750	12,750				(61,875)	(61,875)	78,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.3438	177.1250	1,062	1,063				(5,219)	(5,219)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.4063	177.1250	1,063	1,063				(5,281)	(5,281)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.4219	177.1250	1,062	1,063				(5,297)	(5,297)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.4375	177.1250	2,125	2,125				(10,625)	(10,625)	13,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.4453	177.1250	2,125	2,125				(10,641)	(10,641)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.4688	177.1250	1,063	1,063				(5,344)	(5,344)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.4766	177.1250	1,062	1,063				(5,352)	(5,352)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.5000	177.1250	1,063	1,063				(5,375)	(5,375)	6,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.5313	177.1250	4,250	4,250				(21,625)	(21,625)	26,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.5391	177.1250	1,062	1,063				(5,414)	(5,414)	6,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.5859	177.1250	3,188	3,188				(16,383)	(16,383)	19,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.5938	177.1250	2,125	2,125				(10,938)	(10,938)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6172	177.1250	1,062	1,063				(5,492)	(5,492)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6250	177.1250	1,063	1,063				(5,500)	(5,500)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6328	177.1250	1,062	1,063				(5,508)	(5,508)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6406	177.1250	2,125	2,125				(11,031)	(11,031)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6484	177.1250	1,063	1,063				(5,523)	(5,523)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6563	177.1250	1,062	1,063				(5,531)	(5,531)	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 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
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6797	177.1250	1,063	1,063				(5,555)	(5,555)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6875	177.1250	1,062	1,063				(5,563)	(5,563)	6,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.6953	177.1250	5,313	5,313				(27,852)	(27,852)	32,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.7188	177.1250	3,187	3,188				(16,781)	(16,781)	19,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.7266	177.1250	2,125	2,125				(11,203)	(11,203)	13,000	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.7500	177.1250	6,375	6,375				(33,750)	(33,750)	39,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.7578	177.1250	3,188	3,188				(16,898)	(16,898)	19,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.7734	177.1250	1,062	1,063				(5,648)	(5,648)	6,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.7813	177.1250	3,188	3,188				(16,969)	(16,969)	19,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.7891	177.1250	4,250	4,250				(22,656)	(22,656)	26,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.8203	177.1250	1,062	1,063				(5,695)	(5,695)	6,500	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.8281	177.1250	6,375	6,375				(34,219)	(34,219)	39,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.8438	177.1250	2,125	2,125				(11,438)	(11,438)	13,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.8750	177.1250	4,250	4,250				(23,000)	(23,000)	26,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.8828	177.1250	1,063	1,063				(5,758)	(5,758)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.9063	177.1250	1,062	1,063				(5,781)	(5,781)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.9219	177.1250	1,063	1,063				(5,797)	(5,797)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.9688	177.1250	1,062	1,063				(5,844)	(5,844)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.9766	177.1250	1,063	1,063				(5,852)	(5,852)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	182.9922	177.1250	1,062	1,063				(5,867)	(5,867)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.0625	177.1250	1,063	1,063				(5,938)	(5,938)	6,500	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.0938	177.1250	6,375	6,375				(35,813)	(35,813)	39,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.1797	177.1250	2,125	2,125				(12,109)	(12,109)	13,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.2500	177.1250	4,250	4,250				(24,500)	(24,500)	26,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.2734	177.1250	1,062	1,063				(6,148)	(6,148)	6,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.2891	177.1250	3,188	3,188				(18,492)	(18,492)	19,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.3047	177.1250	2,125	2,125				(12,359)	(12,359)	13,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.3125	177.1250	2,125	2,125				(12,375)	(12,375)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.3359	177.1250	1,062	1,063				(6,211)	(6,211)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.3594	177.1250	2,125	2,125				(12,469)	(12,469)	13,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.3750	177.1250	2,125	2,125				(12,500)	(12,500)	13,000	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.3906	177.1250	5,313	5,313				(31,328)	(31,328)	32,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4063	177.1250	1,062	1,063				(6,281)	(6,281)	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 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
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4219	177.1250	1,063	1,063				(6,297)	(6,297)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4297	177.1250	1,062	1,063				(6,305)	(6,305)	6,500	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4375	177.1250	6,375	6,375				(37,875)	(37,875)	39,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4453	177.1250	4,250	4,250				(25,281)	(25,281)	26,000	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4609	177.1250	5,313	5,313				(31,680)	(31,680)	32,500	(b) 0310	1,000
WNM2 Comdty	20	3,542,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4688	177.1250	21,250	21,250				(126,875)	(126,875)	130,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4844	177.1250	1,062	1,063				(6,359)	(6,359)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.4922	177.1250	1,063	1,063				(6,367)	(6,367)	6,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5000	177.1250	4,250	4,250				(25,500)	(25,500)	26,000	(b) 0310	1,000
WNM2 Comdty	8	1,417,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5078	177.1250	8,500	8,500				(51,062)	(51,062)	52,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5234	177.1250	4,250	4,250				(25,594)	(25,594)	26,000	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5313	177.1250	6,375	6,375				(38,438)	(38,438)	39,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5391	177.1250	1,062	1,063				(6,414)	(6,414)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5547	177.1250	1,063	1,063				(6,430)	(6,430)	6,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5625	177.1250	3,187	3,188				(19,313)	(19,313)	19,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5781	177.1250	1,063	1,063				(6,453)	(6,453)	6,500	(b) 0310	1,000
WNM2 Comdty	8	1,417,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5859	177.1250	8,500	8,500				(51,688)	(51,688)	52,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.5938	177.1250	2,125	2,125				(12,938)	(12,938)	13,000	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6016	177.1250	4,250	4,250				(25,906)	(25,906)	26,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6094	177.1250	2,125	2,125				(12,969)	(12,969)	13,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6172	177.1250	3,187	3,188				(19,477)	(19,477)	19,500	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6250	177.1250	10,625	10,625				(65,000)	(65,000)	65,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6328	177.1250	3,188	3,188				(19,523)	(19,523)	19,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6406	177.1250	3,187	3,188				(19,547)	(19,547)	19,500	(b) 0310	1,000
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6484	177.1250	7,438	7,438				(45,664)	(45,664)	45,500	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6563	177.1250	6,375	6,375				(39,188)	(39,188)	39,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6641	177.1250	1,062	1,063				(6,539)	(6,539)	6,500	(b) 0310	1,000
WNM2 Comdty	9	1,594,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6797	177.1250	9,563	9,563				(58,992)	(58,992)	58,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.6875	177.1250	2,125	2,125				(13,125)	(13,125)	13,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.7031	177.1250	3,188	3,188				(19,734)	(19,734)	19,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.7109	177.1250	3,188	3,188				(19,758)	(19,758)	19,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.7188	177.1250	5,312	5,313				(32,969)	(32,969)	32,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	02/24/2022	183.7813	177.1250	2,125	2,125				(13,313)	(13,313)	13,000	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.7891	177.1250	7,438	7,438				(46,648)	(46,648)	45,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.7969	177.1250	4,250	4,250				(26,688)	(26,688)	26,000	(b) 0310	1,000
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8047	177.1250	7,437	7,438				(46,758)	(46,758)	45,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8125	177.1250	2,125	2,125				(13,375)	(13,375)	13,000	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8203	177.1250	6,375	6,375				(40,172)	(40,172)	39,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8281	177.1250	2,125	2,125				(13,406)	(13,406)	13,000	(b) 0310	1,000
WNM2 Comdty	12	2,125,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8438	177.1250	12,750	12,750				(80,625)	(80,625)	78,000	(b) 0310	1,000
WNM2 Comdty	9	1,594,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8516	177.1250	9,563	9,563				(60,539)	(60,539)	58,500	(b) 0310	1,000
WNM2 Comdty	8	1,417,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8672	177.1250	8,500	8,500				(53,938)	(53,938)	52,000	(b) 0310	1,000
WNM2 Comdty	11	1,948,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8750	177.1250	11,687	11,688				(74,250)	(74,250)	71,500	(b) 0310	1,000
WNM2 Comdty	12	2,125,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.8828	177.1250	12,750	12,750				(81,094)	(81,094)	78,000	(b) 0310	1,000
WNM2 Comdty	12	2,125,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9063	177.1250	12,750	12,750				(81,375)	(81,375)	78,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9141	177.1250	3,188	3,188				(20,367)	(20,367)	19,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9297	177.1250	5,312	5,313				(34,023)	(34,023)	32,500	(b) 0310	1,000
WNM2 Comdty	12	2,125,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9375	177.1250	12,750	12,750				(81,750)	(81,750)	78,000	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9453	177.1250	10,625	10,625				(68,203)	(68,203)	65,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9609	177.1250	2,125	2,125				(13,672)	(13,672)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9688	177.1250	1,063	1,063				(6,844)	(6,844)	6,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9766	177.1250	4,250	4,250				(27,406)	(27,406)	26,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9844	177.1250	1,062	1,063				(6,859)	(6,859)	6,500	(b) 0310	1,000
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	183.9922	177.1250	7,438	7,438				(48,070)	(48,070)	45,500	(b) 0310	1,000
WNM2 Comdty	20	3,542,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0000	177.1250	21,250	21,250				(137,500)	(137,500)	130,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0156	177.1250	1,063	1,063				(6,891)	(6,891)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0234	177.1250	1,063	1,063				(6,898)	(6,898)	6,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0313	177.1250	4,250	4,250				(27,625)	(27,625)	26,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0469	177.1250	2,125	2,125				(13,844)	(13,844)	13,000	(b) 0310	1,000
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0547	177.1250	7,437	7,438				(48,508)	(48,508)	45,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0625	177.1250	4,250	4,250				(27,750)	(27,750)	26,000	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0703	177.1250	5,313	5,313				(34,727)	(34,727)	32,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0781	177.1250	3,187	3,188				(20,859)	(20,859)	19,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0859	177.1250	5,313	5,313				(34,805)	(34,805)	32,500	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.0938	177.1250	10,625	10,625				(69,688)	(69,688)	65,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1016	177.1250	3,187	3,188				(20,930)	(20,930)	19,500	(b) 0310	1,000

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1094	177.1250	6,375	6,375				(41,906)	(41,906)	39,000	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1172	177.1250	10,625	10,625				(69,922)	(69,922)	65,000	(b) 0310	1,000
WNM2 Comdty	9	1,594,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1250	177.1250	9,563	9,563				(63,000)	(63,000)	58,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1328	177.1250	2,125	2,125				(14,016)	(14,016)	13,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1406	177.1250	3,188	3,188				(21,047)	(21,047)	19,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1563	177.1250	5,313	5,313				(35,156)	(35,156)	32,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1797	177.1250	1,062	1,063				(7,055)	(7,055)	6,500	(b) 0310	1,000
WNM2 Comdty	296	52,429,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.1875	177.1250	314,500	314,500				(2,090,500)	(2,090,500)	1,924,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.2188	177.1250	1,063	1,063				(7,094)	(7,094)	6,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.2344	177.1250	4,250	4,250				(28,438)	(28,438)	26,000	(b) 0310	1,000
WNM2 Comdty	45	7,970,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.2422	177.1250	47,812	47,813				(320,274)	(320,274)	292,500	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.2500	177.1250	10,625	10,625				(71,250)	(71,250)	65,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.2813	177.1250	1,063	1,063				(7,156)	(7,156)	6,500	(b) 0310	1,000
WNM2 Comdty	45	7,970,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.3047	177.1250	47,812	47,813				(323,086)	(323,086)	292,500	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.3125	177.1250	6,375	6,375				(43,125)	(43,125)	39,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.3750	177.1250	2,125	2,125				(14,500)	(14,500)	13,000	(b) 0310	1,000
WNM2 Comdty	17	3,011,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.4063	177.1250	18,063	18,063				(123,781)	(123,781)	110,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.4375	177.1250	2,125	2,125				(14,625)	(14,625)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.5625	177.1250	1,062	1,063				(7,438)	(7,438)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.5859	177.1250	1,063	1,063				(7,461)	(7,461)	6,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.5938	177.1250	5,313	5,313				(37,344)	(37,344)	32,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.6172	177.1250	1,063	1,063				(7,492)	(7,492)	6,500	(b) 0310	1,000
WNM2 Comdty	28	4,959,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.6250	177.1250	29,750	29,750				(210,000)	(210,000)	182,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.6797	177.1250	2,125	2,125				(15,109)	(15,109)	13,000	(b) 0310	1,000
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.7500	177.1250	7,437	7,438				(53,375)	(53,375)	45,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.8125	177.1250	4,250	4,250				(30,750)	(30,750)	26,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	184.9063	177.1250	1,063	1,063				(7,781)	(7,781)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.0313	177.1250	1,062	1,063				(7,906)	(7,906)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.1328	177.1250	1,063	1,063				(8,008)	(8,008)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.1406	177.1250	2,125	2,125				(16,031)	(16,031)	13,000	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.1563	177.1250	1,062	1,063				(8,031)	(8,031)	6,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.1641	177.1250	3,188	3,188				(24,117)	(24,117)	19,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.1719	177.1250	1,063	1,063				(8,047)	(8,047)	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
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.1953	177.1250	4,250	4,250				(32,281)	(32,281)	26,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.2266	177.1250	3,188	3,188				(24,305)	(24,305)	19,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.2500	177.1250	1,062	1,063				(8,125)	(8,125)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.2656	177.1250	1,063	1,063				(8,141)	(8,141)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.2891	177.1250	1,062	1,063				(8,164)	(8,164)	6,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.3438	177.1250	3,188	3,188				(24,656)	(24,656)	19,500	(b) 0310	1,000
WNM2 Comdty	11	1,948,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.3672	177.1250	11,687	11,688				(90,664)	(90,664)	71,500	(b) 0310	1,000
WNM2 Comdty	13	2,302,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.3750	177.1250	13,813	13,813				(107,250)	(107,250)	84,500	(b) 0310	1,000
WNM2 Comdty	4	708,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.3906	177.1250	4,250	4,250				(33,063)	(33,063)	26,000	(b) 0310	1,000
WNM2 Comdty	16	2,834,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.4063	177.1250	17,000	17,000				(132,500)	(132,500)	104,000	(b) 0310	1,000
WNM2 Comdty	23	4,073,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.4375	177.1250	24,438	24,438				(191,188)	(191,188)	149,500	(b) 0310	1,000
WNM2 Comdty	9	1,594,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.4844	177.1250	9,563	9,563				(75,234)	(75,234)	58,500	(b) 0310	1,000
WNM2 Comdty	23	4,073,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5000	177.1250	24,437	24,438				(192,625)	(192,625)	149,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5078	177.1250	1,063	1,063				(8,383)	(8,383)	6,500	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5156	177.1250	6,375	6,375				(50,344)	(50,344)	39,000	(b) 0310	1,000
WNM2 Comdty	18	3,188,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5313	177.1250	19,125	19,125				(151,313)	(151,313)	117,000	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5469	177.1250	10,625	10,625				(84,219)	(84,219)	65,000	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5625	177.1250	5,312	5,313				(42,188)	(42,188)	32,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5703	177.1250	1,063	1,063				(8,445)	(8,445)	6,500	(b) 0310	1,000
WNM2 Comdty	7	1,239,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.5938	177.1250	7,437	7,438				(59,281)	(59,281)	45,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.6016	177.1250	3,188	3,188				(25,430)	(25,430)	19,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.6094	177.1250	1,063	1,063				(8,484)	(8,484)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	185.7813	177.1250	1,063	1,063				(8,656)	(8,656)	6,500	(b) 0310	1,000
WNM2 Comdty	1	177,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	186.2422	177.1250	1,062	1,063				(9,117)	(9,117)	6,500	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	186.2500	177.1250	2,125	2,125				(18,250)	(18,250)	13,000	(b) 0310	1,000
WNM2 Comdty	2	354,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	186.4063	177.1250	2,125	2,125				(18,563)	(18,563)	13,000	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	186.4688	177.1250	3,188	3,188				(28,031)	(28,031)	19,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	186.5000	177.1250	3,187	3,188				(28,125)	(28,125)	19,500	(b) 0310	1,000
WNM2 Comdty	3	531,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2022	186.5547	177.1250	3,188	3,188				(28,289)	(28,289)	19,500	(b) 0310	1,000
WNM2 Comdty	287	50,834,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/01/2022	188.5000	177.1250	304,937	304,938				(3,264,625)	(3,264,625)	1,865,500	(b) 0310	1,000
WNM2 Comdty	288	51,012,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/04/2022	187.1250	177.1250	306,000	306,000				(2,880,000)	(2,880,000)	1,872,000	(b) 0310	1,000
WNM2 Comdty	576	102,024,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/04/2022	187.8125	177.1250	612,000	612,000				(6,156,000)	(6,156,000)	3,744,000	(b) 0310	1,000
WNM2 Comdty	295	52,251,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/08/2022	184.1875	177.1250	313,438	313,438				(2,083,438)	(2,083,438)	1,917,500	(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
WNM2 Comdty	63	11,158,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	182.5000	177.1250	66,937	66,938				(338,625)	(338,625)	409,500	(b) 0310	1,000
WNM2 Comdty	5	885,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	182.5313	177.1250	5,313	5,313				(27,031)	(27,031)	32,500	(b) 0310	1,000
WNM2 Comdty	50	8,856,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/02/2022	182.5938	177.1250	53,125	53,125				(273,438)	(273,438)	325,000	(b) 0310	1,000
WNM2 Comdty	6	1,062,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/03/2022	183.8438	177.1250	6,375	6,375				(40,313)	(40,313)	39,000	(b) 0310	1,000
WNM2 Comdty	19	3,365,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/03/2022	183.8750	177.1250	20,188	20,188				(128,250)	(128,250)	123,500	(b) 0310	1,000
WNM2 Comdty	37	6,553,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/04/2022	187.7500	177.1250	39,313	39,313				(393,125)	(393,125)	240,500	(b) 0310	1,000
WNM2 Comdty	40	7,085,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/08/2022	184.3125	177.1250	42,500	42,500				(287,500)	(287,500)	260,000	(b) 0310	1,000
WNM2 Comdty	25	4,428,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/08/2022	184.5000	177.1250	26,562	26,563				(184,375)	(184,375)	162,500	(b) 0310	1,000
WNM2 Comdty	25	4,428,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/08/2022	184.9063	177.1250	26,563	26,563				(194,531)	(194,531)	162,500	(b) 0310	1,000
WNM2 Comdty	25	4,428,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/09/2022	182.4375	177.1250	26,562	26,563				(132,813)	(132,813)	162,500	(b) 0310	1,000
WNM2 Comdty	25	4,428,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2022	179.5625	177.1250	26,563	26,563				(60,938)	(60,938)	162,500	(b) 0310	1,000
WNM2 Comdty	35	6,199,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	180.6563	177.1250	37,188	37,188				(123,594)	(123,594)	227,500	(b) 0310	1,000
WNM2 Comdty	25	4,428,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	180.7188	177.1250	26,563	26,563				(89,844)	(89,844)	162,500	(b) 0310	1,000
WNM2 Comdty	20	3,542,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	181.1250	177.1250	21,250	21,250				(80,000)	(80,000)	130,000	(b) 0310	1,000
WNM2 Comdty	25	4,428,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	177.9375	177.1250	26,562	26,563				(20,313)	(20,313)	162,500	(b) 0310	1,000
WNM2 Comdty	10	1,771,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	179.3438	177.1250	10,625	10,625				(22,188)	(22,188)	65,000	(b) 0310	1,000
USM2 Comdty	3	450,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0234	150.0625	1,875	1,875				(11,883)	(11,883)	10,500	(b) 0310	1,000
USM2 Comdty	6	900,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0313	150.0625	3,750	3,750				(23,813)	(23,813)	21,000	(b) 0310	1,000
USM2 Comdty	9	1,350,563	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0547	150.0625	5,625	5,625				(35,930)	(35,930)	31,500	(b) 0310	1,000
USM2 Comdty	1	150,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0625	150.0625	625	625				(4,000)	(4,000)	3,500	(b) 0310	1,000
USM2 Comdty	7	1,050,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0859	150.0625	4,375	4,375				(28,164)	(28,164)	24,500	(b) 0310	1,000
USM2 Comdty	5	750,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0938	150.0625	3,125	3,125				(20,156)	(20,156)	17,500	(b) 0310	1,000
USM2 Comdty	6	900,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1250	150.0625	3,750	3,750				(24,375)	(24,375)	21,000	(b) 0310	1,000
USM2 Comdty	2	300,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1328	150.0625	1,250	1,250				(8,141)	(8,141)	7,000	(b) 0310	1,000
USM2 Comdty	4	600,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1406	150.0625	2,500	2,500				(16,313)	(16,313)	14,000	(b) 0310	1,000
USM2 Comdty	6	900,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1563	150.0625	3,750	3,750				(24,563)	(24,563)	21,000	(b) 0310	1,000
USM2 Comdty	4	600,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1641	150.0625	2,500	2,500				(16,406)	(16,406)	14,000	(b) 0310	1,000
USM2 Comdty	5	750,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1719	150.0625	3,125	3,125				(20,547)	(20,547)	17,500	(b) 0310	1,000
USM2 Comdty	2	300,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1797	150.0625	1,250	1,250				(8,234)	(8,234)	7,000	(b) 0310	1,000
USM2 Comdty	60	9,003,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1875	150.0625	37,500	37,500				(247,500)	(247,500)	210,000	(b) 0310	1,000
USM2 Comdty	15	2,250,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.1953	150.0625	9,375	9,375				(61,992)	(61,992)	52,500	(b) 0310	1,000
USM2 Comdty	2	300,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2031	150.0625	1,250	1,250				(8,281)	(8,281)	7,000	(b) 0310	1,000
USM2 Comdty	9	1,350,563	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2188	150.0625	5,625	5,625				(37,406)	(37,406)	31,500	(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
USM2 Comdty	26	3,901,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2266	150.0625	16,250	16,250				(108,266)	(108,266)	91,000	(b) 0310	1,000
USM2 Comdty	3	450,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2344	150.0625	1,875	1,875				(12,516)	(12,516)	10,500	(b) 0310	1,000
USM2 Comdty	18	2,701,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2500	150.0625	11,250	11,250				(75,375)	(75,375)	63,000	(b) 0310	1,000
USM2 Comdty	14	2,100,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2578	150.0625	8,750	8,750				(58,734)	(58,734)	49,000	(b) 0310	1,000
USM2 Comdty	27	4,051,688	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2656	150.0625	16,875	16,875				(113,485)	(113,485)	94,500	(b) 0310	1,000
USM2 Comdty	1	150,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2734	150.0625	625	625				(4,211)	(4,211)	3,500	(b) 0310	1,000
USM2 Comdty	39	5,852,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2813	150.0625	24,375	24,375				(164,531)	(164,531)	136,500	(b) 0310	1,000
USM2 Comdty	22	3,301,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2891	150.0625	13,750	13,750				(92,984)	(92,984)	77,000	(b) 0310	1,000
USM2 Comdty	30	4,501,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.2969	150.0625	18,750	18,750				(127,031)	(127,031)	105,000	(b) 0310	1,000
USM2 Comdty	4	600,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3047	150.0625	2,500	2,500				(16,969)	(16,969)	14,000	(b) 0310	1,000
USM2 Comdty	41	6,152,563	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3125	150.0625	25,625	25,625				(174,250)	(174,250)	143,500	(b) 0310	1,000
USM2 Comdty	6	900,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3203	150.0625	3,750	3,750				(25,547)	(25,547)	21,000	(b) 0310	1,000
USM2 Comdty	22	3,301,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3281	150.0625	13,750	13,750				(93,844)	(93,844)	77,000	(b) 0310	1,000
USM2 Comdty	21	3,151,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3359	150.0625	13,125	13,125				(89,742)	(89,742)	73,500	(b) 0310	1,000
USM2 Comdty	12	1,800,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3438	150.0625	7,500	7,500				(51,375)	(51,375)	42,000	(b) 0310	1,000
USM2 Comdty	25	3,751,563	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3594	150.0625	15,625	15,625				(107,422)	(107,422)	87,500	(b) 0310	1,000
USM2 Comdty	21	3,151,313	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3750	150.0625	13,125	13,125				(90,563)	(90,563)	73,500	(b) 0310	1,000
USM2 Comdty	26	3,901,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.3984	150.0625	16,250	16,250				(112,734)	(112,734)	91,000	(b) 0310	1,000
USM2 Comdty	15	2,250,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.4063	150.0625	9,375	9,375				(65,156)	(65,156)	52,500	(b) 0310	1,000
USM2 Comdty	4	600,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.4141	150.0625	2,500	2,500				(17,406)	(17,406)	14,000	(b) 0310	1,000
USM2 Comdty	8	1,200,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.4375	150.0625	5,000	5,000				(35,000)	(35,000)	28,000	(b) 0310	1,000
USM2 Comdty	3	450,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.4688	150.0625	1,875	1,875				(13,219)	(13,219)	10,500	(b) 0310	1,000
USM2 Comdty	31	4,651,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.5000	150.0625	19,375	19,375				(137,563)	(137,563)	108,500	(b) 0310	1,000
USM2 Comdty	13	1,950,813	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.5625	150.0625	8,125	8,125				(58,500)	(58,500)	45,500	(b) 0310	1,000
USM2 Comdty	575	86,285,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/25/2022	147.2500	150.0625	359,375	359,375				1,617,188	1,617,188	2,012,500	(b) 0310	1,000
USM2 Comdty	26	3,901,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0547	150.0625	16,250	16,250				(103,797)	(103,797)	91,000	(b) 0310	1,000
USM2 Comdty	24	3,601,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2022	154.0859	150.0625	15,000	15,000				(96,563)	(96,563)	84,000	(b) 0310	1,000
NQM2 Index	42	12,489,750	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	13,581.9000	14,868.7500	(170,310)	(170,310)				1,080,954	1,080,954	714,000	(b) 0110	20
NQM2 Index	58	17,247,750	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	13,581.9500	14,868.7500	(235,190)	(235,190)				1,492,688	1,492,688	986,000	(b) 0110	20
NQM2 Index	75	22,303,125	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	13,582.0000	14,868.7500	(304,125)	(304,125)				1,930,125	1,930,125	1,275,000	(b) 0110	20
NQM2 Index	25	7,434,375	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	13,288.6500	14,868.7500	(101,375)	(101,375)				790,050	790,050	425,000	(b) 0110	20
NQM2 Index	8	2,379,000	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	13,288.7500	14,868.7500	(32,440)	(32,440)				252,800	252,800	136,000	(b) 0110	20
NQM2 Index	1	297,375	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	13,289.2000	14,868.7500	(4,055)	(4,055)				31,591	31,591	17,000	(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
NQM2 Index	24	7,137,000	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	13,290.0000	14,868.7500	(97,320)	(97,320)				757,800	757,800	408,000	(b) 0110	20
NQM2 Index	25	7,434,375	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	13,290.1000	14,868.7500	(101,375)	(101,375)				789,325	789,325	425,000	(b) 0110	20
NQM2 Index	52	15,463,500	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/17/2022	13,949.0000	14,868.7500	(210,860)	(210,860)				956,540	956,540	884,000	(b) 0110	20
1539999999 - Long Futures - Hedging Other												3,032,950	3,032,950				(19,779,801)	(19,779,801)	31,125,500	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures												3,032,950	3,032,950				(19,779,801)	(19,779,801)	31,125,500	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																					
MFSM2 Index	200	21,444,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	2,023.8000	2,144.4000	364,000	364,000				(1,206,000)	(1,206,000)	879,665	(b) 0111	50
MFSM2 Index	1	107,220	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	2,024.0000	2,144.4000	1,820	1,820				(6,020)	(6,020)	4,398	(b) 0111	50
MFSM2 Index	132	14,153,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	2,024.5000	2,144.4000	240,240	240,240				(791,340)	(791,340)	580,579	(b) 0111	50
MFSM2 Index	200	21,444,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	2,024.6000	2,144.4000	364,000	364,000				(1,198,000)	(1,198,000)	879,665	(b) 0111	50
MFSM2 Index	200	21,444,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	2,026.0000	2,144.4000	364,000	364,000				(1,184,000)	(1,184,000)	879,665	(b) 0111	50
MFSM2 Index	9	964,980	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,022.0000	2,144.4000	16,380	16,380				(55,080)	(55,080)	39,585	(b) 0111	50
MFSM2 Index	26	2,787,720	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,022.1000	2,144.4000	47,320	47,320				(158,990)	(158,990)	114,356	(b) 0111	50
MFSM2 Index	1	107,220	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,022.4000	2,144.4000	1,820	1,820				(6,100)	(6,100)	4,398	(b) 0111	50
MFSM2 Index	15	1,608,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,022.5000	2,144.4000	27,300	27,300				(91,425)	(91,425)	65,975	(b) 0111	50
MFSM2 Index	6	643,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,022.6000	2,144.4000	10,920	10,920				(36,540)	(36,540)	26,390	(b) 0111	50
MFSM2 Index	5	536,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,022.8000	2,144.4000	9,100	9,100				(30,400)	(30,400)	21,992	(b) 0111	50
MFSM2 Index	12	1,286,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,022.9000	2,144.4000	21,840	21,840				(72,900)	(72,900)	52,780	(b) 0111	50
MFSM2 Index	22	2,358,840	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,023.1000	2,144.4000	40,040	40,040				(133,430)	(133,430)	96,763	(b) 0111	50
MFSM2 Index	200	21,444,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,026.3000	2,144.4000	364,000	364,000				(1,181,000)	(1,181,000)	879,665	(b) 0111	50
MFSM2 Index	200	21,444,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,029.6000	2,144.4000	364,000	364,000				(1,148,000)	(1,148,000)	879,665	(b) 0111	50
MFSM2 Index	1	107,220	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,032.9000	2,144.4000	1,820	1,820				(5,575)	(5,575)	4,398	(b) 0111	50
MFSM2 Index	13	1,393,860	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.0000	2,144.4000	23,660	23,660				(72,410)	(72,410)	57,178	(b) 0111	50
MFSM2 Index	64	6,862,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.1000	2,144.4000	116,480	116,480				(356,160)	(356,160)	281,493	(b) 0111	50
MFSM2 Index	14	1,501,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.2000	2,144.4000	25,480	25,480				(77,840)	(77,840)	61,577	(b) 0111	50
MFSM2 Index	10	1,072,200	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.4000	2,144.4000	18,200	18,200				(55,500)	(55,500)	43,983	(b) 0111	50
MFSM2 Index	5	536,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.5000	2,144.4000	9,100	9,100				(27,725)	(27,725)	21,992	(b) 0111	50
MFSM2 Index	258	27,662,760	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.7000	2,144.4000	469,560	469,560				(1,428,030)	(1,428,030)	1,134,768	(b) 0111	50
MFSM2 Index	5	536,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.8000	2,144.4000	9,100	9,100				(27,650)	(27,650)	21,992	(b) 0111	50
MFSM2 Index	13	1,393,860	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,033.9000	2,144.4000	23,660	23,660				(71,825)	(71,825)	57,178	(b) 0111	50
MFSM2 Index	12	1,286,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,034.0000	2,144.4000	21,840	21,840				(66,240)	(66,240)	52,780	(b) 0111	50
MFSM2 Index	5	536,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,034.4000	2,144.4000	9,100	9,100				(27,500)	(27,500)	21,992	(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
MFSM2 Index	12	1,286,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,036.3000	2,144.4000	21,840	21,840				(64,860)	(64,860)	52,780	(b) 0111	50
MFSM2 Index	19	2,037,180	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,036.5000	2,144.4000	34,580	34,580				(102,505)	(102,505)	83,568	(b) 0111	50
MFSM2 Index	33	3,538,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,036.6000	2,144.4000	60,060	60,060				(177,870)	(177,870)	145,145	(b) 0111	50
MFSM2 Index	37	3,967,140	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,036.7000	2,144.4000	67,340	67,340				(199,245)	(199,245)	162,738	(b) 0111	50
MFSM2 Index	34	3,645,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,036.8000	2,144.4000	61,880	61,880				(182,920)	(182,920)	149,543	(b) 0111	50
MFSM2 Index	2	214,440	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,036.9000	2,144.4000	3,640	3,640				(10,750)	(10,750)	8,797	(b) 0111	50
MFSM2 Index	18	1,929,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,037.0000	2,144.4000	32,760	32,760				(96,660)	(96,660)	79,170	(b) 0111	50
MFSM2 Index	5	536,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,037.1000	2,144.4000	9,100	9,100				(26,825)	(26,825)	21,992	(b) 0111	50
MFSM2 Index	9	964,980	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,037.2000	2,144.4000	16,380	16,380				(48,240)	(48,240)	39,585	(b) 0111	50
MFSM2 Index	18	1,929,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,037.3000	2,144.4000	32,760	32,760				(96,390)	(96,390)	79,170	(b) 0111	50
MFSM2 Index	13	1,393,860	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,037.4000	2,144.4000	23,660	23,660				(69,550)	(69,550)	57,178	(b) 0111	50
MFSM2 Index	200	21,444,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	2,040.5000	2,144.4000	364,000	364,000				(1,039,000)	(1,039,000)	879,665	(b) 0111	50
MFSM2 Index	4	428,880	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,036.9000	2,144.4000	7,280	7,280				(21,500)	(21,500)	17,593	(b) 0111	50
MFSM2 Index	16	1,715,520	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,037.0000	2,144.4000	29,120	29,120				(85,920)	(85,920)	70,373	(b) 0111	50
MFSM2 Index	16	1,715,520	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,037.1000	2,144.4000	29,120	29,120				(85,840)	(85,840)	70,373	(b) 0111	50
MFSM2 Index	11	1,179,420	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,037.2000	2,144.4000	20,020	20,020				(58,960)	(58,960)	48,382	(b) 0111	50
MFSM2 Index	23	2,466,060	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,037.3000	2,144.4000	41,860	41,860				(123,165)	(123,165)	101,161	(b) 0111	50
MFSM2 Index	20	2,144,400	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,037.4000	2,144.4000	36,400	36,400				(107,000)	(107,000)	87,967	(b) 0111	50
MFSM2 Index	10	1,072,200	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,037.5000	2,144.4000	18,200	18,200				(53,450)	(53,450)	43,983	(b) 0111	50
MFSM2 Index	100	10,722,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,038.7000	2,144.4000	182,000	182,000				(528,500)	(528,500)	439,833	(b) 0111	50
MFSM2 Index	100	10,722,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,038.9000	2,144.4000	182,000	182,000				(527,500)	(527,500)	439,833	(b) 0111	50
MFSM2 Index	66	7,076,520	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,040.0000	2,144.4000	120,120	120,120				(344,520)	(344,520)	290,289	(b) 0111	50
MFSM2 Index	34	3,645,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	2,040.1000	2,144.4000	61,880	61,880				(177,310)	(177,310)	149,543	(b) 0111	50
MFSM2 Index	100	10,722,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/17/2022	2,127.7000	2,144.4000	182,000	182,000				(83,500)	(83,500)	439,833	(b) 0111	50
MFSM2 Index	67	7,183,740	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/17/2022	2,127.9000	2,144.4000	121,940	121,940				(55,275)	(55,275)	294,688	(b) 0111	50
MFSM2 Index	24	2,573,280	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/17/2022	2,128.3000	2,144.4000	43,680	43,680				(19,320)	(19,320)	105,560	(b) 0111	50
ESM2 Index	528	119,611,800	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	4,247.8000	4,530.7500	1,722,600	1,722,600				(7,469,880)	(7,469,880)	6,336,000	(b) 0111	50
ESM2 Index	300	67,961,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	4,247.8500	4,530.7500	978,750	978,750				(4,243,500)	(4,243,500)	3,600,000	(b) 0111	50
ESM2 Index	300	67,961,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	4,247.9000	4,530.7500	978,750	978,750				(4,242,750)	(4,242,750)	3,600,000	(b) 0111	50
ESM2 Index	300	67,961,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	4,247.9500	4,530.7500	978,750	978,750				(4,242,000)	(4,242,000)	3,600,000	(b) 0111	50
ESM2 Index	900	203,883,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/11/2022	4,248.0000	4,530.7500	2,936,250	2,936,250				(12,723,750)	(12,723,750)	10,800,000	(b) 0111	50
ESM2 Index	600	135,922,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	4,192.6500	4,530.7500	1,957,500	1,957,500				(10,143,000)	(10,143,000)	7,200,000	(b) 0111	50
ESM2 Index	300	67,961,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	4,192.7000	4,530.7500	978,750	978,750				(5,070,750)	(5,070,750)	3,600,000	(b) 0111	50

STATEMENT AS OF MARCH 31, 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
ESM2 Index	358	81,100,425	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2022	4,192.7500	4,530.7500	1,167,975	1,167,975				(6,050,200)	(6,050,200)	4,296,000	(b) 0111	50
ESM2 Index	80	18,123,000	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2022	4,163.8000	4,530.7500	261,000	261,000				(1,467,800)	(1,467,800)	960,000	(b) 0111	50
ESM2 Index	25	5,663,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/18/2022	4,409.0000	4,530.7500	81,563	81,563				(152,188)	(152,188)	300,000	(b) 0111	50
ESM2 Index	25	5,663,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/18/2022	4,423.5000	4,530.7500	81,563	81,563				(134,063)	(134,063)	300,000	(b) 0111	50
ESM2 Index	25	5,663,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/18/2022	4,424.5000	4,530.7500	81,563	81,563				(132,813)	(132,813)	300,000	(b) 0111	50
ESM2 Index	25	5,663,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/18/2022	4,443.5000	4,530.7500	81,562	81,563				(109,063)	(109,063)	300,000	(b) 0111	50
ESM2 Index	25	5,663,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/18/2022	4,455.2500	4,530.7500	81,563	81,563				(94,375)	(94,375)	300,000	(b) 0111	50
ESM2 Index	25	5,663,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/29/2022	4,625.0000	4,530.7500	81,563	81,563				117,813	117,813	300,000	(b) 0111	50
ESM2 Index	25	5,663,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/29/2022	4,630.0000	4,530.7500	81,563	81,563				124,063	124,063	300,000	(b) 0111	50
ESM2 Index	300	67,961,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/16/2022	4,253.8000	4,530.7500	978,750	978,750				(4,154,250)	(4,154,250)	3,600,000	(b) 0111	50
RTYM2 Index	100	10,332,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/11/2022	2,006.6000	2,066.4000	110,500	110,500				(299,000)	(299,000)	600,000	(b) 0111	50
RTYM2 Index	100	10,332,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/11/2022	2,006.7500	2,066.4000	110,500	110,500				(298,250)	(298,250)	600,000	(b) 0111	50
RTYM2 Index	100	10,332,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/11/2022	2,006.8500	2,066.4000	110,500	110,500				(297,750)	(297,750)	600,000	(b) 0111	50
RTYM2 Index	100	10,332,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/11/2022	2,006.9000	2,066.4000	110,500	110,500				(297,500)	(297,500)	600,000	(b) 0111	50
RTYM2 Index	200	20,664,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/11/2022	2,006.9500	2,066.4000	221,000	221,000				(594,500)	(594,500)	1,200,000	(b) 0111	50
RTYM2 Index	100	10,332,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/14/2022	1,973.5500	2,066.4000	110,500	110,500				(464,250)	(464,250)	600,000	(b) 0111	50
RTYM2 Index	416	42,981,120	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/14/2022	1,974.1500	2,066.4000	459,680	459,680				(1,918,800)	(1,918,800)	2,496,000	(b) 0111	50
RTYM2 Index	200	20,664,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/15/2022	1,937.2500	2,066.4000	221,000	221,000				(1,291,500)	(1,291,500)	1,200,000	(b) 0111	50
RTYM2 Index	210	21,697,200	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/17/2022	NY Stock Exchnge/ICE -	03/16/2022	1,964.9000	2,066.4000	232,050	232,050				(1,065,750)	(1,065,750)	1,260,000	(b) 0111	50
1609999999 - Short Futures - Hedging Other												19,964,643	19,964,643				(80,618,060)	(80,618,060)	70,371,614	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures												19,964,643	19,964,643				(80,618,060)	(80,618,060)	70,371,614	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other												22,997,593	22,997,593				(100,397,861)	(100,397,861)	101,497,114	XXX	XXX
1759999999 – Totals												22,997,593	22,997,593				(100,397,861)	(100,397,861)	101,497,114	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 Morgan Stanley & Company, Inc.	22,845,240	100,550,214	123,395,453
Total Net Cash Deposits	22,845,240	100,550,214	123,395,453

(a)	Code	Description of Hedged Risk(s)

SCHEDULE DB - PART B - SECTION 1

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
B0002	111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
B0003	310	Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business
B0004	311	Hedges against declines in a particular US Treasury Note Rate that impact our Group Variable Annuity Business

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		334,985,979	(94,525,817)	334,985,979	326,192,286	(99,860,739)	326,192,286	210,927,116	210,927,116
Over-The-Counter												
NAIC 1 Designation												
BANK OF AMERICA NA- B4TYDEB6GKMZ0031MB27	Y	Y	4,033,655		5,069,812	(578,233)	457,924	5,069,812	(578,233)	457,924	4,095,745	4,095,745
BARCLAYS BANK PLC- G5GSEF7VJP5I70UK5573	Y	Y	13,264,403									
BNP PARIBAS- R0MUWSFPU8MPRO8K5P83	Y	Y	(950,000)			(902,035)	47,965		(902,035)	47,965	25,216	25,216
CDN IMP BNK OF COMRC- 2IGI19DL77OX0HC3ZE78	Y	Y	853,948									
CITIBANK NA- E57ODZWZ7FF32TWEFA76	Y	Y	9,368,000		7,871,102	(2,331,971)		7,871,102	(2,331,971)		6,885,460	3,056,592
CREDIT SUISSE INTERN- E58DKGMJYYYJLN8C3868	Y	N			1,039		1,039	1,039		1,039		
DEUTSCHE BANK AG- 7LTWFZYICNSX8D621K86	Y	Y	12,318,000									
GOLDMAN SACHS INTERN- W22LROWP2IHZNBB6K528	Y	Y	46,090,000									
MGN STNLY&CO INT PLC- 4PQUHN3JPFGFNF3BB653	Y	Y	21,966,000		750,058	(270,745)		750,058	(270,745)		131,628	
MORGAN STANLEY CAP S- I7331LVCZKQKX5T7XV54	Y	Y	9,250,000		19,475,242	(7,305,103)	2,920,139	19,475,242	(9,977,254)	247,988	5,302,264	5,302,264
ROYAL BANK OF CANADA- ES7IP3U3RHIGC71XBU11	Y	Y	2,628,272		3,161,648		533,376	3,161,648		533,376	2,140,874	2,140,874
0299999999 - Total NAIC 1 Designation			118,822,278		36,328,902	(11,388,087)	3,960,443	36,328,902	(14,060,238)	1,288,292	18,581,188	14,620,691
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0999999999 Gross Totals			118,822,278		371,314,881	(105,913,903)	338,946,423	362,521,187	(113,920,977)	327,480,578	229,508,304	225,547,807
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					371,314,881	(105,913,903)						

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								
BNP PARIBAS - ROMUWSFPU8MPRO8K5P83	CASH	000000-00-0	USD CASH	950,000	950,000	950,000		I
MULT EXCHANGES BoAML -	CORPORATE	05723K-AE-0	BAKER HUGHES LLC/CO-OBL INT'L BOND 3.337%	23,897,633	24,000,000	24,321,908	12/15/2027	I
MULT EXCHANGES BoAML -	CASH	000000-00-0	USD CASH	76,025,000	76,025,000	76,025,000		I
0199999999 Total				100,872,633	100,975,000	101,296,908	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								
BANK OF AMERICA NA - B4TYDEB6GKMZO031MB27	CORPORATE	341099-CL-1	DUKE ENERGY FLORIDA LLC CORP BOND 6.4%	2,377,083	1,799,000	XXX	06/15/2038	V
BANK OF AMERICA NA - B4TYDEB6GKMZO031MB27	CORPORATE	717081-CY-7	PFIZER INC INT'L BOND 7.2%	2,329,392	1,594,000	XXX	03/15/2039	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-H4-4	US GOVERNMENT TREASURY BILL	552,824	553,000	XXX	05/19/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-P4-5	US GOVERNMENT TREASURY BILL	331,952	332,000	XXX	05/05/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-Q2-8	US GOVERNMENT TREASURY BILL	5,175,941	5,177,000	XXX	05/12/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-R3-5	US GOVERNMENT TREASURY BILL	1,126,207	1,127,000	XXX	06/09/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-R6-8	US GOVERNMENT TREASURY BILL	996,534	998,000	XXX	07/07/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-S5-9	US GOVERNMENT TREASURY BILL	1,045,414	1,048,000	XXX	07/28/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-T9-0	US GOVERNMENT TREASURY BILL	633,964	634,000	XXX	04/19/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-U8-0	US GOVERNMENT TREASURY BILL	565,888	566,000	XXX	05/10/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AS-0	US GOVERNMENT TREASURY NOTE FRN	995,915	994,000	XXX	10/31/2022	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-CJ-8	US GOVERNMENT TREASURY NOTE 0.625%	1,935,599	2,077,000	XXX	06/30/2026	V
CDN IMP BNK OF COMRC - 2IGI19DL77OX0HC3ZE78	TREASURY	912828-6G-0	US GOVERNMENT TREASURY NOTE 2.375%	269,334	269,000	XXX	02/29/2024	V
CDN IMP BNK OF COMRC - 2IGI19DL77OX0HC3ZE78	CASH	000000-00-0	USD CASH	590,000	590,000	XXX		V
CITIBANK NA - E57ODZWZ7FF32TWEFA76	CASH	000000-00-0	USD CASH	9,368,000	9,368,000	XXX		V
DEUTSCHE BANK AG - 7LTWFZYICNSX8D621K86	CASH	000000-00-0	USD CASH	12,318,000	12,318,000	XXX		V
GOLDMAN SACHS INTERN - W22LROWP2IHZNBB6K528	CASH	000000-00-0	USD CASH	46,090,000	46,090,000	XXX		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)
MORGAN STANLEY CAP S - I7331LVCZKQKX5T7XV54	CASH	000000-00-0	USD CASH	9,250,000	9,250,000	XXX		V
MGN STNLY&CO INT PLC - 4PQUHN3JPFGFNF3BB653	CASH	000000-00-0	USD CASH	21,966,000	21,966,000	XXX		V
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-DL-2	US GOVERNMENT TREASURY NOTE 1.75%	2,695,278	2,864,000	XXX	01/31/2029	V
						XXX		
						XXX		
						XXX		
						XXX		
						XXX		
						XXX		
0299999999 Total				120,613,325	119,614,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	6	7	8	9
						Book Balance at End of Each Month During Current Quarter			
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					2,122,181	2,746,303	1,502,981	XXX
JP Morgan Chase	New York, New York					317,220,023	377,624,275	308,404,802	XXX
JP Morgan Chase	New York, New York	C				76,983,437	76,983,437	79,250,000	XXX
CIBC	Chicago, Illinois					10,420,952	10,422,151	10,423,479	XXX
East West Bank	Pasadena, California					5,003,450	5,003,623	5,003,814	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana					12,793,594	3,234,090	3,170,807	XXX
First Bank	Road Town, British Virign Islands	SD				500,000	500,000	500,000	XXX
State Street	Boston, Massachusetts					(21,129,270)	(20,997,968)	20,003,561	XXX
UMB Bank	Kansas City, Missouri					(57,087,099)	(57,309,908)	(45,413,971)	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			350,267,268	401,646,003	386,285,473	XXX
0399999 Total Cash on Deposit		XXX	XXX			350,267,268	401,646,003	386,285,473	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999 Total		XXX	XXX			350,267,268	401,646,003	386,285,473	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								
XXX								
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		03/31/2022		XXX	202,014,680	11,396	1,123
8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO						202,014,680	11,396	1,123
All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
XXX	FHLB Time Deposit	CF	03/31/2022			97,409,425		
XXX	REPO		03/16/2022	3.200		17,115,200	24,342	
8509999999 - Other Cash Equivalents						114,524,625	24,342	
8609999999 Total Cash Equivalents						316,539,305	35,738	1,123