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

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QUARTERLY STATEMENT

AS OF MARCH 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

DELAWARE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States

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

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

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

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

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

Primary Location of Books and Records 1601 Trapelo Road, Suite 30 (Street and Number), Waltham, MA, US 02451 (City or Town, State, Country and Zip Code), 463-252-2849 (Area Code) (Telephone Number)

Internet Web Site Address www.delawarelife.com

Statutory Statement Contact Terrance L Corbett (Name), 463-252-2849 (Area Code) (Telephone Number) (Extension)

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

OFFICERS

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

OTHER OFFICERS

ANDREW FRANCIS KENNEY	Chief Investment Officer	JOHN JOSEPH MICELI, Jr.	Treasurer
ROBERT BRIAN STANTON	Chief Operating Officer		

DIRECTORS OR TRUSTEES

DENNIS ARTHUR CULLEN	DAVID EUGENE SAMS, Jr.	CURTIS PAUL STEGER	MICHAEL KEVIN MORAN #

State of Indiana
County of Boone
ss

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

DANIEL JONATHAN TOWRISS	MICHAEL SCOTT BLOOM	ELLYN MICHELLE NETTLETON
Chief Executive Officer and President	Chief Legal Officer and Secretary	Chief Accounting Officer

Subscribed and sworn to before me this 8th day of MAY, 2023

B Evans

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

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

NOTARY PUBLIC SEAL STATE OF INDIANA

BRENDA JEAN EVANS
My Commission Expires
January 19, 2031
Commission Number NP0662795
Hamilton County

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	15,123,073,892		15,123,073,892	14,325,527,869
2. Stocks:				
2.1 Preferred stocks	1,145,925,442		1,145,925,442	1,121,391,241
2.2 Common stocks	344,427,611		344,427,611	303,211,005
3. Mortgage loans on real estate:				
3.1 First liens	1,136,860,339		1,136,860,339	1,130,745,196
3.2 Other than first liens	227,439,432		227,439,432	257,072,241
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)				
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 398,788,715), cash equivalents ($ 360,656,000) and short-term investments ($ 2,730,524,912)	3,489,969,627		3,489,969,627	3,141,675,805
6. Contract loans (including $ premium notes)	352,152,877	127,098	352,025,779	353,608,387
7. Derivatives	531,671,563		531,671,563	609,047,471
8. Other invested assets	1,269,268,885	17,038,059	1,252,230,826	1,234,842,683
9. Receivables for securities	282,544,417		282,544,417	286,579,725
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	9,139,819		9,139,819	9,139,819
12. Subtotals, cash and invested assets (Lines 1 to 11)	23,912,473,904	17,165,157	23,895,308,747	22,772,841,442
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	427,384,164	21,049	427,363,115	344,590,018
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,553		2,553	2,717
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ 113,180) and contracts subject to redetermination ($ 36,032)	113,180		113,180	113,180
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	24,929,911	211,757	24,718,154	11,342,670
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	670,222		670,222	2,426,341
17. Amounts receivable relating to uninsured plans	268,178		268,178	692,751
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	58,910,292		58,910,292	39,948,867
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)	3,362,848	3,362,848		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	154,113,962		154,113,962	124,533,672
24. Health care ($ 68,376) and other amounts receivable	68,376		68,376	140,937
25. Aggregate write-ins for other-than-invested assets	242,294,437	10,947,638	231,346,799	202,940,484
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	24,824,592,027	31,708,449	24,792,883,578	23,499,573,079
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,720,586,635		17,720,586,635	17,680,810,664
28. Total (Lines 26 and 27)	42,545,178,662	31,708,449	42,513,470,213	41,180,383,743
DETAILS OF WRITE-INS				
1101. Mortgage escrow funds	9,139,819		9,139,819	9,139,819
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	9,139,819		9,139,819	9,139,819
2501. Reinsurance deposit asset	200,594,574		200,594,574	174,387,039
2502. Accounts receivable fee and other income	8,411,300		8,411,300	11,737,900
2503. Miscellaneous receivables and other assets	29,163,239	6,916,580	22,246,659	16,701,214
2598. Summary of remaining write-ins for Line 25 from overflow page	4,125,324	4,031,058	94,266	114,331
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	242,294,437	10,947,638	231,346,799	202,940,484

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 18,008,890,495 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	18,008,890,495	17,305,820,195
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	1,900,594,583	1,562,960,516
4. Contract claims:		
4.1 Life	41,286,581	37,420,583
4.2 Accident and health	133,923	224,850
5. Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	50,000	50,828
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 503,459 assumed and $ 18,828,812 ceded	19,332,271	15,232,639
9.4 Interest Maintenance Reserve	15,746,567	16,242,893
10. Commissions to agents due or accrued-life and annuity contracts $ 20,058,330 , accident and health $ .... and deposit-type contract funds $	20,058,330	13,134,758
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	29,035,148	34,017,188
13. Transfers to Separate Accounts due or accrued (net) (including $ (32,985,105) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(140,984,946)	(113,545,376)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,014,512	3,873,197
15.1 Current federal and foreign income taxes, including $ (546,719) on realized capital gains (losses)	59,870,727	23,631,220
15.2 Net deferred tax liability		
16. Unearned investment income	23,886,616	26,602,261
17. Amounts withheld or retained by reporting entity as agent or trustee	1,226,937	1,609,221
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	111,774,635	66,420,610
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	207,113,982	147,617,933
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	257,703,935	256,194,680
24.04 Payable to parent, subsidiaries and affiliates	12,560,362	27,149,464
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans	(352,904)	18,767
24.07 Funds held under coinsurance	220,819,309	191,505,167
24.08 Derivatives	375,430,409	458,298,102
24.09 Payable for securities	1,357,676,416	1,152,825,256
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	32,251,699	27,622,763
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	22,558,119,587	21,254,927,715
27. From Separate Accounts statement	17,720,585,394	17,680,809,443
28. Total liabilities (Lines 26 and 27)	40,278,704,981	38,935,737,158
29. Common capital stock	6,437,000	6,437,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	390,212,683	390,212,683
33. Gross paid in and contributed surplus	1,475,920,461	1,475,920,461
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	362,195,088	372,076,441
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 1,241 in Separate Accounts Statement)	2,228,328,232	2,238,209,585
38. Totals of Lines 29, 30 and 37	2,234,765,232	2,244,646,585
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	42,513,470,213	41,180,383,743
DETAILS OF WRITE-INS		
2501. Escheatment liabilities	3,546,031	2,374,109
2502. Mortgage escrow funds	9,139,819	9,139,819
2503. Miscellaneous liabilities	7,790,188	11,771,705
2598. Summary of remaining write-ins for Line 25 from overflow page	11,775,661	4,337,130
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	32,251,699	27,622,763
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	990,289,943	490,880,159	2,436,071,015
2. Considerations for supplementary contracts with life contingencies	8,237,482	6,988,398	26,203,722
3. Net investment income	255,310,394	214,241,173	1,113,550,007
4. Amortization of Interest Maintenance Reserve (IMR)	629,060	1,659,349	4,435,529
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	25,569,055	27,054,424	104,874,393
7. Reserve adjustments on reinsurance ceded	(246,451,244)	(255,711,190)	(897,172,935)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,829,876	91,786,216	336,072,563
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	(1,252,585)	(33,481,045)	2,360,533
9. Totals (Lines 1 to 8.3)	1,107,161,981	543,417,484	3,126,394,827
10. Death benefits	39,050,295	43,297,833	154,335,434
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	100,543,320	80,381,079	345,464,884
13. Disability benefits and benefits under accident and health contracts	28,711	620,039	1,639,447
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	377,783,704	352,019,453	1,295,060,099
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,220,134	17,374,764	60,691,403
18. Payments on supplementary contracts with life contingencies	11,405,356	12,148,292	45,361,602
19. Increase in aggregate reserves for life and accident and health contracts	703,070,300	158,697,161	1,245,954,180
20. Totals (Lines 10 to 19)	1,234,101,820	664,538,621	3,148,507,049
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	47,624,188	52,499,925	188,090,925
22. Commissions and expense allowances on reinsurance assumed	29,145	28,718	118,041
23. General insurance expenses and fraternal expenses	74,760,323	67,895,738	278,294,790
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,086,113	1,915,873	6,119,070
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(244,328,043)	(224,057,290)	(833,856,916)
27. Aggregate write-ins for deductions	(39,810,383)	13,717,843	47,455,931
28. Totals (Lines 20 to 27)	1,074,463,163	576,539,428	2,834,728,890
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	32,698,818	(33,121,944)	291,665,937
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	32,698,818	(33,121,944)	291,665,937
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	28,296,098	3,337,281	46,563,781
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,402,720	(36,459,225)	245,102,156
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (584,941) (excluding taxes of $ 34,732 transferred to the IMR)	(2,404,416)	6,322,405	14,186,042
35. Net income (Line 33 plus Line 34)	1,998,304	(30,136,820)	259,288,198
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,244,646,585	2,076,341,963	2,076,341,963
37. Net income (Line 35)	1,998,304	(30,136,820)	259,288,198
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 152,187	42,571,071	14,838,742	(345,739,610)
39. Change in net unrealized foreign exchange capital gain (loss)	1,437,531	50,081	(10,232,495)
40. Change in net deferred income tax	19,113,610	6,311,942	26,761,921
41. Change in nonadmitted assets	282,115	(587,513)	2,653,962
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(59,496,049)	(34,845,801)	66,457,496
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	16	(32)	(90)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			50,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	(15,787,951)	87,135,877	219,115,240
54. Net change in capital and surplus (Lines 37 through 53)	(9,881,353)	42,766,476	168,304,622
55. Capital and surplus as of statement date (Lines 36 + 54)	2,234,765,232	2,119,108,439	2,244,646,585
DETAILS OF WRITE-INS			
08.301. Investment income on reinsurance deposit asset	(27,370,469)	(80,458,621)	(154,844,357)
08.302. Miscellaneous income (including revenue sharing and surrender charges)	13,558,125	13,204,322	51,987,206
08.303. Reinsurance experience refund	12,559,759	33,773,254	105,217,684
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(1,252,585)	(33,481,045)	2,360,533
2701. Investment expense on funds withheld	(39,812,508)	13,721,553	47,392,672
2702. IMR reinsurance transfer	2,075	(4,713)	57,876
2703. Fines and penalties of regulatory authorities	50	1,003	5,383
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(39,810,383)	13,717,843	47,455,931
5301. Investment expense on funds withheld - unrealized	(15,786,685)	87,122,536	185,982,770
5302. Prior period adjustment net of tax			33,173,896
5303. Reinsurance adjustment	(1,266)	13,341	(41,426)
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(15,787,951)	87,135,877	219,115,240

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,062,927,397	607,116,552	2,824,908,772
2. Net investment income	206,772,616	207,918,308	1,086,575,442
3. Miscellaneous income	88,805,180	105,295,077	389,288,860
4. Total (Lines 1 to 3)	1,358,505,193	920,329,937	4,300,773,074
5. Benefit and loss related payments	808,013,108	823,106,289	2,960,470,931
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(216,888,471)	(225,309,323)	(829,714,623)
7. Commissions, expenses paid and aggregate write-ins for deductions	126,123,029	108,561,310	502,314,442
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ (550,209) tax on capital gains (losses)	(8,493,616)		11,000,000
10. Total (Lines 5 through 9)	708,754,050	706,358,276	2,644,070,750
11. Net cash from operations (Line 4 minus Line 10)	649,751,143	213,971,661	1,656,702,324
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	197,759,624	668,885,649	2,998,524,421
12.2 Stocks	3,000,000	131,279,166	381,570,096
12.3 Mortgage loans	36,379,884	67,248,954	332,138,322
12.4 Real estate			
12.5 Other invested assets	8,731,451	211,342,442	351,592,573
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	208,886,468	32,848,883	235,471,914
12.8 Total investment proceeds (Lines 12.1 to 12.7)	454,757,427	1,111,605,094	4,299,297,326
13. Cost of investments acquired (long-term only):			
13.1 Bonds	986,106,244	907,039,046	4,182,568,979
13.2 Stocks	60,208,090	9,434,743	89,350,503
13.3 Mortgage loans	12,905,321	248,707,908	757,256,497
13.4 Real estate			
13.5 Other invested assets	7,998,576	13,875,385	74,038,090
13.6 Miscellaneous applications	28,975,327	62,935,003	80,612,284
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,096,193,558	1,241,992,085	5,183,826,353
14. Net increase (or decrease) in contract loans and premium notes	(1,597,539)	(4,713,807)	(19,539,808)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(639,838,592)	(125,673,184)	(864,989,219)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			50,000,000
16.3 Borrowed funds		(93,000,000)	(93,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	337,634,067	193,923,091	199,557,122
16.5 Dividends to stockholders			100,000,000
16.6 Other cash provided (applied)	747,204	(44,363,143)	(105,792,317)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	338,381,271	56,559,948	(49,235,195)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	348,293,822	144,858,425	742,477,911
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,141,675,805	2,399,197,894	2,399,197,894
19.2 End of period (Line 18 plus Line 19.1)	3,489,969,627	2,544,056,319	3,141,675,805

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

20.0001. Exchanges and transfers of invested assets	28,527,451	20,196,051	218,534,093
20.0002. Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	245,451,244	255,711,190	897,172,935
20.0003. Capitalized interest	1,285,168		36,536,007

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	7,035,908	8,895,198	24,332,205
3. Ordinary individual annuities	1,037,333,009	580,836,430	2,727,998,793
4. Credit life (group and individual)			
5. Group life insurance	8,369,854	3,294,140	(1,641,843)
6. Group annuities	29,345,421	33,887,112	131,818,401
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	(164)	265,433	1,114,615
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	1,082,084,028	627,178,313	2,883,622,171
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	1,082,084,028	627,178,313	2,883,622,171
14. Deposit-type contracts	350,000,000	183,000,000	183,000,000
15. Total (Lines 13 and 14)	1,432,084,028	810,178,313	3,066,622,171
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

NOTES TO THE FINANCIAL STATEMENTS

Note 1: Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

		SSAP #	F/S Page	F/S Line	2023	2022
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 1,998,304	$ 259,288,198
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,998,304	$ 259,288,198
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,234,765,232	$2,244,646,585
(6)	State Prescribed Practices that are an increase(decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$2,234,765,232	$2,244,646,585

B. No significant change

C. Accounting Policy

(1) No significant change

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

(3-5) No significant change

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

(7-13) No significant change

D. Going Concern

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

Note 2: Accounting Changes and Corrections of Errors

No significant change

Note 3: Business Combinations and Goodwill

A. No significant change

NOTES TO THE FINANCIAL STATEMENTS

B.-D. None

E. No Significant Change

Note 4: Discontinued Operations

None

Note 5: Investments

A. No significant change

B. None

C. None

D. Loan-Backed Securities

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

(2) Securities owned by the Company with a recognized OTTI at March 31, 2023 are as follows: None

(3) Loan-backed securities with a recognized OTTI at March 31, 2023 are as follows: None

(4) The gross unrealized losses and fair value of loan-backed securities 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	$ 53,597,031
2. 12 Months or Longer	170,479,391
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 1,168,160,581
2. 12 Months or Longer	1,229,158,025

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) No significant change

(3-7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company opportunistically uses repurchase transactions in conjunction with its liquidity management program to temporarily provide short-term liquidity from time to time as needed and determined by the Company. Using repurchase transactions to meet 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, premium sales by the Company, and other lines of credit established by the Company. The Company typically receives cash for its repurchase transactions; on occasion, however, the Company has received United States Treasuries. In the case of United States Treasuries, the Company monitors the price of the Treasury collateral to ensure that the Company is adequately collateralized.

NOTES TO THE FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER
a. Maximum Amount	
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	100,561,043
5. > 1 Month to 3 Months	150,231,836
6. > 3 Months to 1 Year	277,378,661
7. > 1 Year	—
b. Ending Balance	
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	100,561,043
5. > 1 Month to 3 Months	150,231,836
6. > 3 Months to 1 Year	277,378,661
7. > 1 Year	—

(4) None

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

	FIRST QUARTER
a. Maximum Amount	
1. BACV	$ —
2. Nonadmitted - Subset of BACV	$ —
3. Fair Value	$ 590,797,000
b. Ending Balance	
1. BACV	$ —
2. Nonadmitted - Subset of BACV	$ —
3. Fair Value	$ 590,797,000

NOTES TO THE FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - BACV	$ —	$ 112,809,307	$ 415,362,234	$ —
b. Bonds - FV	—	132,713,000	458,084,000	—
c. LB & SS - BACV	—	—	—	—
d. LB & SS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ —	$ 112,809,307	$ 415,362,234	$ —
q. Total Assets - FV	$ —	$ 132,713,000	$ 458,084,000	$ —

ENDING BALANCE

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

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

(7) Collateral Received - Secured Borrowing

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

NOTES TO THE FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	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	$ —	$ —

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

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

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

NOTES TO THE FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

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

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

	FIRST QUARTER
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	55,652,726
5. > 1 Month to 3 Months	387,774,938
6. > 3 Months to 1 Year	837,529,660
7. > 1 Year	—

b. Ending Balance

	FIRST QUARTER
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	55,652,726
5. > 1 Month to 3 Months	387,774,938
6. > 3 Months to 1 Year	837,529,660
7. > 1 Year	—

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

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

	FIRST QUARTER
a. Maximum Amount	$ 1,648,572,262
b. Ending Balance	1,648,572,262

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV	$1,648,572,262	$ —	$ —	$ —
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)	$1,648,572,262	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

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

(7) Collateral Pledged - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1. Cash	$ —
2. Securities (FV)	1,648,572,262
3. Securities (BACV)	—
4. Nonadmitted Subset (BACV)	—
b. Ending Balance	
1. Cash	$ —
2. Securities (FV)	1,648,572,262
3. Securities (BACV)	—
4. Nonadmitted Subset (BACV)	—

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

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

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

H. None

I. None

J. None

K. No significant change

L. No significant change

M. None

N. None

O. No significant change

P. None

Q. No significant change

R. None

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

A. No significant change

B. None

Note 7: Investment Income

No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 8: Derivative Instruments

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

(1-7) No significant change

(8) None

B. None

Note 9: Income Taxes

No significant change

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

A. & B.

No significant change other than the items disclosed below.

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

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

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

The Company has a reciprocal demand loan agreement with its wholly owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). DLIH 2016-1 made draws relating to this agreement totaling $15,000,000 and $23,000,000 in February and March 2023, respectively. Additionally, in February 2023, DLIH 2016-1 made a $13,000,000 repayment to the Company related to this agreement. As of March 31, 2023, the Company had $148,000,000 due from DLIH 2016-1 related to this agreement.

C.- G. No significant change

H.- K. None

L.- O. No significant change

Note 11: Debt

A. No significant change

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $1.5 billion as of March 31, 2023. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	60,835,000	60,835,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 65,835,000	$ 65,835,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,487,775,325	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	45,085,000	45,085,000	—
(d) Excess Stock	1,000	1,000	—
(e) Aggregate Total (a+b+c+d)	$ 50,086,000	$ 50,086,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,158,585,456	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,702,519,865	$ 1,831,396,873	$ 1,463,000,000
2. Current Year General Account Total Collateral Pledged	1,702,519,865	1,831,396,873	1,463,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,354,090,814	1,496,903,690	1,113,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 1,702,519,865	$ 1,831,396,873	$ 1,463,000,000
2. Current Year General Account Maximum Collateral Pledged	1,702,519,865	1,831,396,873	1,463,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,354,090,814	1,496,903,690	1,113,000,000

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,463,000,000	1,463,000,000	—	1,389,602,103
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,463,000,000	$ 1,463,000,000	$ —	$ 1,389,602,103
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,113,000,000	1,113,000,000	—	1,046,812,350
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,113,000,000	$ 1,113,000,000	$ —	$ 1,046,812,350

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	1,463,000,000	1,463,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 1,463,000,000	$ 1,463,000,000	$ —

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

c. FHLB - Prepayment Obligations

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

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

A - D. None

E. No significant change

F. - G. None

H. No significant change

I. None

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

No significant change

Note 14: Liabilities, Contingencies and Assessments

A.-B. No significant change

C.-D. None

E.-F. No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 15: Leases

A. No significant change

B. None

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

No significant change

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

A. None

B. Transfer and Servicing of Financial Assets

(1) No significant change

(2-4) None

(5) No significant change

(6) None

(7) No significant change

C. None

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

A.-B. None

C. No significant change

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

None

NOTES TO THE FINANCIAL STATEMENTS

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, 2023 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 (a)					
Industrial and miscellaneous - unaffiliated	$ —	$ 32,869,065	$ —	$ —	$ 32,869,065
Parent, Subsidiaries and Affiliates	—	247,763,865	—	—	247,763,865
Common stock (a)					
Industrial and miscellaneous - unaffiliated	14,240,855	65,835,025	25,060,895	—	105,136,775
Bonds - Unaffiliated (b)					
Hybrid securities	—	2,586,955	—	—	2,586,955
Industrial and miscellaneous	—	223,361	987,672	—	1,211,033
Other Invested Assets					
Industrial and miscellaneous - unaffiliated	—	56,253,908	17,075,991	—	73,329,899
Derivative Assets (d)					
Interest Rate contracts	517,835,060	4,487,452	—	—	522,322,512
Equity contracts	738,360	—	—	—	738,360
FX contracts	—	—	169,103	—	169,103
Separate Accounts assets (c)	10,950,441,665	4,391,310,835	276,092,878	122,171,541	15,740,016,919
Total assets at fair value	$ 11,483,255,940	$ 4,801,330,466	$319,386,539	$ 122,171,541	$ 16,726,144,486
b. Liabilities at fair value					
Derivative Liabilities (d)					
Interest Rate contracts	$ 272,432,466	$ 78,820,809	$ —	$ —	$ 351,253,275
Equity contracts	17,344,367	—	—	—	17,344,367
FX contracts	—	—	1,034,935	—	1,034,935
Total liabilities at fair value	$ 289,776,833	$ 78,820,809	$ 1,034,935	$ —	$ 369,632,577

(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 their respective NAIC rating. Separate account assets exclude $1,702,991,907 of investment income and receivables due at March 31, 2023. 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 three March 31, 2023.

	Balance as of 1/1/2023	Transfers Into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 3/31/2023
a. Assets:										
Common stock - Unaffiliated	$ 27,958,617	—	—	—	33,319	68,959	—	(3,000,000)	—	$ 25,060,895
Bonds - Industrial and miscellaneous - Unaffiliated	2,998,687	—	—	—	(87,944)	—	—	(1,923,071)	—	987,672
Other Invested Assets	2,071,519	26,104,482	—	—	(2,988,836)	—	—	(8,111,174)	—	17,075,991
Derivatives - FX contracts	51,404	—	—	1,553,430	117,699	—	—	—	(1,553,430)	169,103
Separate Accounts assets	270,386,948	66,819	(9,541,647)	407,580	4,812,308	10,792,827	—	(27,542)	(804,415)	276,092,878
Total Assets	$303,467,175	$26,171,301	$ (9,541,647)	$ 1,961,010	$ 1,886,546	$10,861,786	$ —	$ (13,061,787)	$ (2,357,845)	$ 319,386,539
b. Liabilities:										
Derivatives - FX Contracts	3,204,445	$ —	$ —	$ 4,721,624	$ (2,169,510)	$ —	$ —	$ —	$ (4,721,624)	1,034,935
Total Liabilities	$ 3,204,445	$ —	$ —	$ 4,721,624	$ (2,169,510)	$ —	$ —	$ —	$ (4,721,624)	$ 1,034,935

(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, 2023 for securities carried at fair value are as shown in the table above.

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

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

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

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

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

There were no significant changes made in valuation techniques used to price Level 3 securities during 2023.

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

B. Presentation of Fair Value Information

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

NOTES TO THE FINANCIAL STATEMENTS

C. Aggregate Fair Value of all Financial Instruments

The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of March 31, 2023:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Assets:							
Cash, cash equivalents and short-term investments	$ 3,490,518,354	$ 3,489,969,627	$ 759,444,715	$2,731,073,639	$ —	$ —	$ —
Bonds	13,918,176,436	15,123,073,892	1,573,347	13,686,425,133	230,177,956	—	—
Preferred stocks	1,097,973,703	1,145,925,442	—	1,097,973,703	—	—	—
Common stocks	145,073,258	344,427,611	14,240,855	105,768,827	25,063,576	—	—
Mortgages	1,311,571,248	1,364,299,770	—	1,311,571,248	—	—	—
Derivatives – options and swaptions	334,725	334,725	—	334,725	—	—	—
Derivatives – swaps and forwards	522,499,487	521,646,978	518,177,657	4,152,727	169,103	—	—
Derivatives - futures	9,689,860	9,689,860	9,689,860	—	—	—	—
Contract loans	341,419,967	352,025,779	—	—	341,419,967	—	—
Other invested assets	716,090,327	1,252,230,826	—	678,909,317	37,181,010	—	—
Separate Account assets	15,974,578,309	16,011,327,275	10,962,562,189	4,613,588,923	276,255,656	122,171,541	—
Liabilities:							
Contract holder deposit funds and other policyholder liabilities	$ 1,845,061,032	$ 1,900,594,583	$ —	$ —	$ 1,845,061,032	$ —	$ —
Derivatives – swaps and forwards	356,075,613	357,439,556	271,785,980	83,254,698	1,034,935	—	—
Derivatives- Futures	17,990,853	17,990,853	17,990,853	—	—	—	—
Separate Account liabilities	321,299,110	321,299,110	—	—	321,299,110	—	—

D. Not Practical to Estimate Fair Value: None

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $122,171,541 at March 31, 2023 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter ("OTC") market. As of March 31, 2023, there were no unfunded commitments. The investments have liquidity restrictions consisting of notice periods (typically 60 days), redemption schedules (typically quarterly), and hold backs (typically 3% of the investment is held back until the next annual audit is completed). The redemption period may be extended if there is a delay in liquidating underlying holdings within an investment. The investments are within the policyholders' separate accounts so any fluctuation in NAV will result in a corresponding change in the policyholder reserve liability and therefore will have no impact on income.

Note 21: Other Items

A.-B. None

C. No significant change

D.-I. None

Note 22: Events Subsequent

Subsequent events have been considered through May 15, 2023 for the Quarterly Statement dated March 31, 2023. There have been no Type I or Type II events identified subsequent to the close of the books and accounts for this statement that have a material effect on the financial condition of the Company.

Note 23: Reinsurance

A.-B. No significant change

C.-G. None

H. No significant change

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

A.-D. No significant change

E. None

NOTES TO THE FINANCIAL STATEMENTS

Note 25: Change in Incurred Losses and Loss Adjustment Expenses

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

The payable for claims unpaid, net of health care receivables, as of December 31, 2022, was $83,913. As of March 31, 2023, $47,078 has been paid, net of health care receivables, for incurred claims attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivables, are $65,547 as of December 31, 2022, as a result of re-estimation of unpaid claims. Therefore, there has been $28,712 of unfavorable development on prior years during 2023. Original estimates are increased or decreased as additional information becomes known regarding claim development experience. The Company incurred claims adjustment expenses of $0 and $80,449 for the three months ended March 31, 2023 and for the year ended December 31, 2022, respectively.

Note 26: Intercompany Pooling Arrangements

None

Note 27: Structured Settlements

None

Note 28: Health Care Receivables

A. No significant change

B. None

Note 29: Participating Policies

None

Note 30: Premium Deficiency Reserves

No significant change

Note 31: Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

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

No significant change

Note 34: Premiums and Annuity Considerations Deferred and Uncollected

None

Note 35: Separate Accounts

No significant change

Note 36: Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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	NO	NO	NO	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).

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: $

GENERAL INTERROGATORIES

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: $ 131,799,629

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 343,021,000	$ 343,021,000
14.22	Preferred Stock	$ 243,199,365	$ 247,763,865
14.23	Common Stock	$ 169,831,135	$ 199,354,352
14.24	Short-Term Investments	$ 536,029,900	$ 525,500,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 368,882,677	$ 388,571,334
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,660,964,077	$ 1,704,210,551
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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.

GENERAL INTERROGATORIES

b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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

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

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	$ 176,402,068
1.13	Commercial Mortgages	$ 1,125,246,318
1.14	Total Mortgages in Good Standing	$ 1,301,648,386
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	$ 931,656
1.33	Commercial Mortgages	$ 61,719,729
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 62,651,385
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)	$ 1,364,299,771
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 [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
	$
	$
	$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

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

NONE

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
		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	16,154	10,841,846			10,858,000	
2. Alaska AK	L	543	703,934			704,477	
3. Arizona AZ	L	60,046	17,770,672			17,830,718	
4. Arkansas AR	L	424	5,181,303			5,181,727	
5. California CA	L	2,599,693	72,083,469			74,683,162	
6. Colorado CO	L	10,344	5,997,450	(156)		6,007,638	
7. Connecticut CT	L	698,913	33,026,852			33,725,765	
8. Delaware DE	L	38,321	9,146,803			9,185,124	
9. District of Columbia DC	L	711	135,400			136,111	
10. Florida FL	L	93,347	137,863,748			137,957,095	
11. Georgia GA	L	60,669	20,779,122			20,839,791	
12. Hawaii HI	L	85,188	14,728,990			14,814,178	
13. Idaho ID	L	43,409	3,586,985			3,630,394	
14. Illinois IL	L	265,770	28,923,970			29,189,740	
15. Indiana IN	L	20,317	12,790,059			12,810,376	350,000,000
16. Iowa IA	L	3,929	12,620,231			12,624,160	
17. Kansas KS	L	80,636	4,759,408			4,840,044	
18. Kentucky KY	L	16,608	13,606,077			13,622,685	
19. Louisiana LA	L	7,085	17,001,575			17,008,660	
20. Maine ME	L	6,132	2,736,542			2,742,674	
21. Maryland MD	L	49,181	21,416,208			21,465,389	
22. Massachusetts MA	L	60,089	41,815,954			41,876,043	
23. Michigan MI	L	662,015	48,544,600			49,206,615	
24. Minnesota MN	L	795,202	11,673,172			12,468,374	
25. Mississippi MS	L	1,113	5,816,995			5,818,108	
26. Missouri MO	L	22,660	25,191,532			25,214,192	
27. Montana MT	L	1,505	1,494,034			1,495,539	
28. Nebraska NE	L	3,174	4,187,524			4,190,698	
29. Nevada NV	L	18,857	4,388,611			4,407,468	
30. New Hampshire NH	L	7,445	18,488,961			18,496,406	
31. New Jersey NJ	L	38,405	64,343,248			64,381,653	
32. New Mexico NM	L	53,167	1,378,542			1,431,709	
33. New York NY	N	2,533	743,681			746,214	
34. North Carolina NC	L	156,485	76,588,679			76,745,164	
35. North Dakota ND	L	2,124	1,712,134			1,714,258	
36. Ohio OH	L	97,966	39,278,415			39,376,381	
37. Oklahoma OK	L	1,098	2,930,355			2,931,453	
38. Oregon OR	L	14,220	10,598,827			10,613,047	
39. Pennsylvania PA	L	66,144	57,791,342			57,857,486	
40. Rhode Island RI	L	1,986	6,415,105			6,417,091	
41. South Carolina SC	L	3,715	29,203,620			29,207,335	
42. South Dakota SD	L	1,938	3,966,425			3,968,363	
43. Tennessee TN	L	85,755	45,446,067			45,531,822	
44. Texas TX	L	532,584	31,892,990			32,425,574	
45. Utah UT	L	78,451	5,189,257			5,267,708	
46. Vermont VT	L	93	2,432,359			2,432,452	
47. Virginia VA	L	63,891	30,771,324	(8)		30,835,207	
48. Washington WA	L	101,906	16,933,373			17,035,279	
49. West Virginia WV	L	284	8,512,764			8,513,048	
50. Wisconsin WI	L	24,335	22,436,396			22,460,731	
51. Wyoming WY	L	454	679,721			680,175	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	11,286	10,428			21,714	
55. US Virgin Islands VI	L						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	606	121,351			121,957	
59. Subtotal	XXX	7,068,906	1,066,678,430	(164)		1,073,747,172	350,000,000
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	7,068,906	1,066,678,430	(164)		1,073,747,172	350,000,000
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	7,068,906	1,066,678,430	(164)		1,073,747,172	350,000,000
98. Less Reinsurance Ceded	XXX	15,707,969	67,749,260			83,457,229	
99. Totals (All Business) less Reinsurance Ceded	XXX	(8,639,063)	998,929,170	(164)		990,289,943	350,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	606	121,351			121,957	
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	606	121,351			121,957	
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:

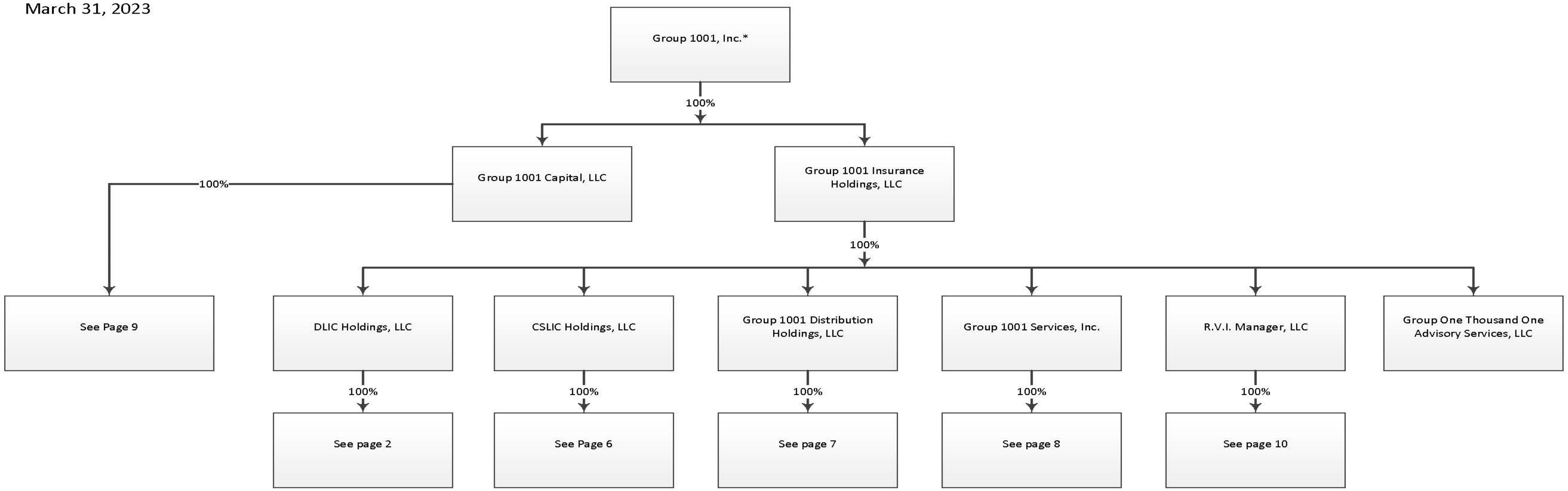
1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 52
2. R – Registered – Non-domiciled RRGs ....
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state ....
4. Q – Qualified – Qualified or accredited reinsurer ....
5. N – None of the above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

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, 2023

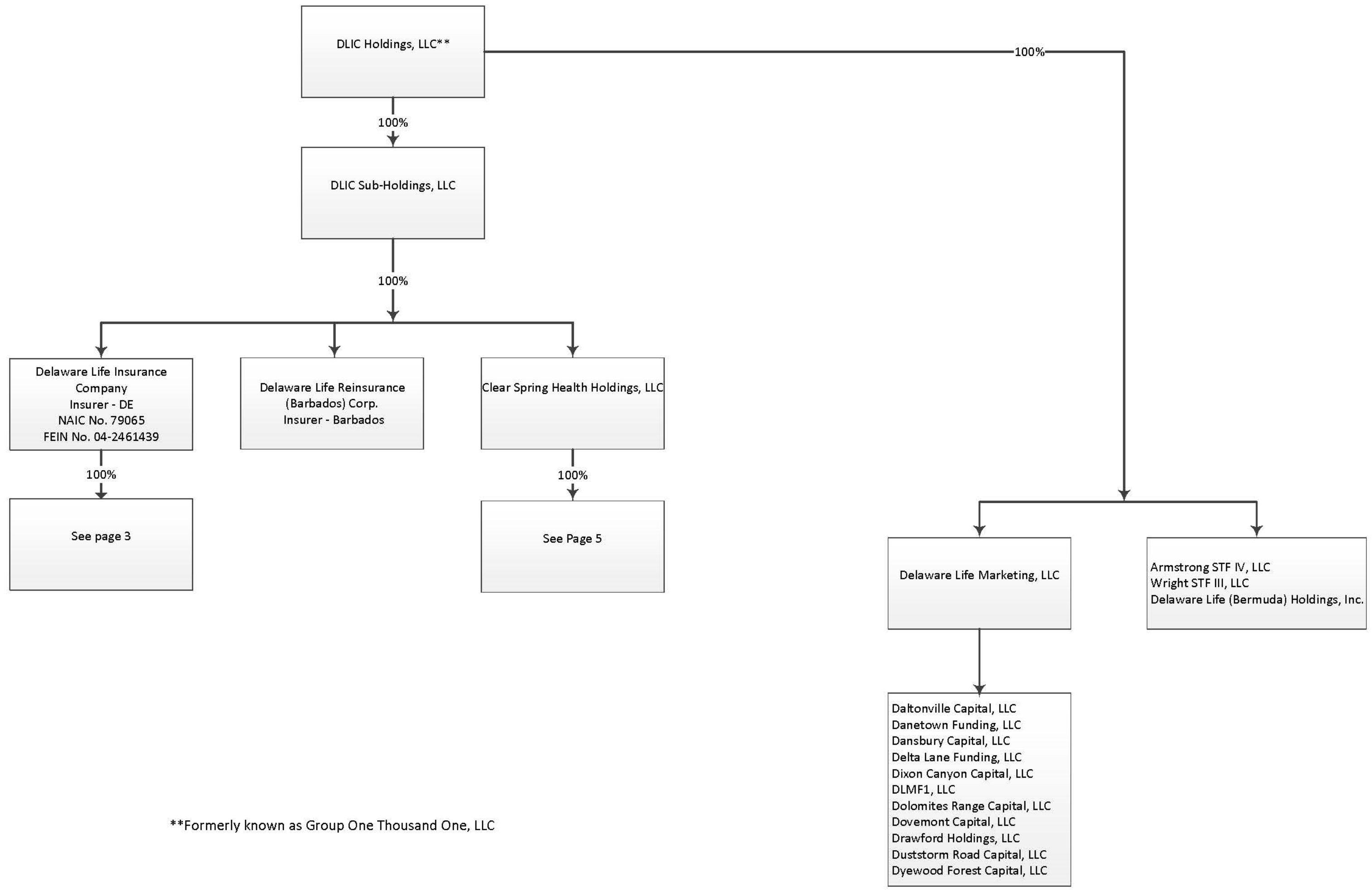


Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. Group 1001, Inc. ("G1001") is a subsidiary of the following intermediate holding companies: TWG Financial Holdings, LLC f.k.a. Delaware Life Holdings Parent, LLC ("TWGFH"), Delaware Life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

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

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
March 31, 2023

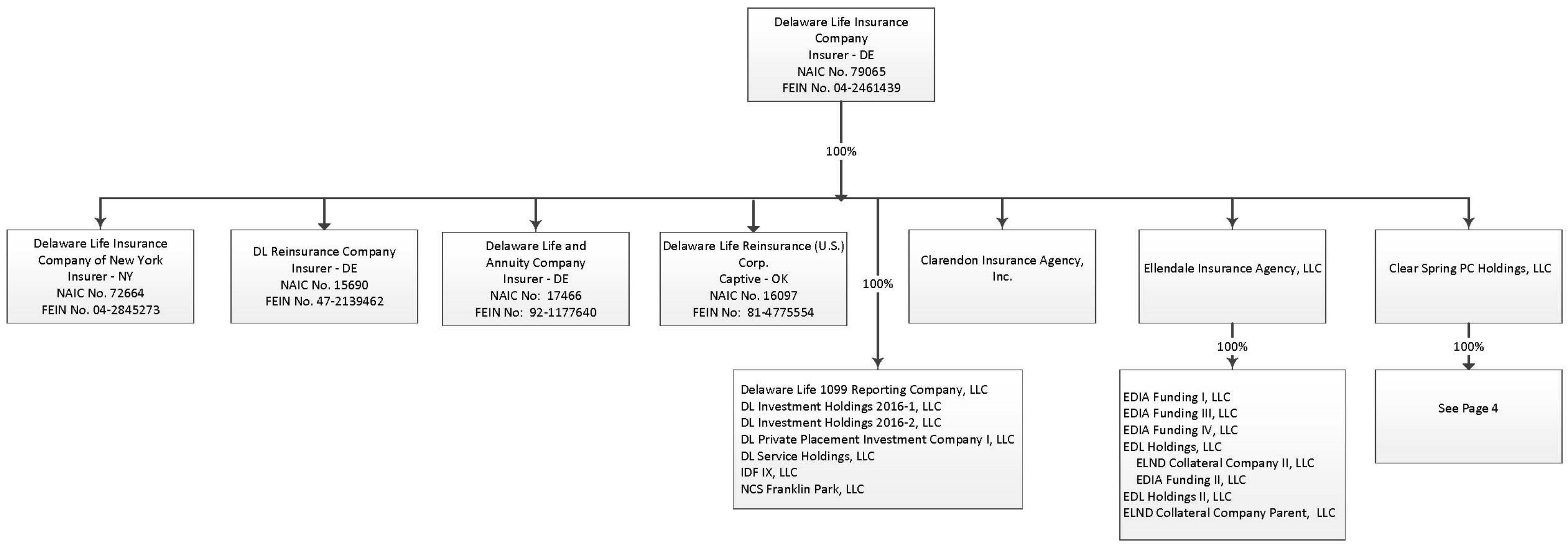


**Formerly known as Group One Thousand One, LLC

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

PART 1 - ORGANIZATIONAL CHART

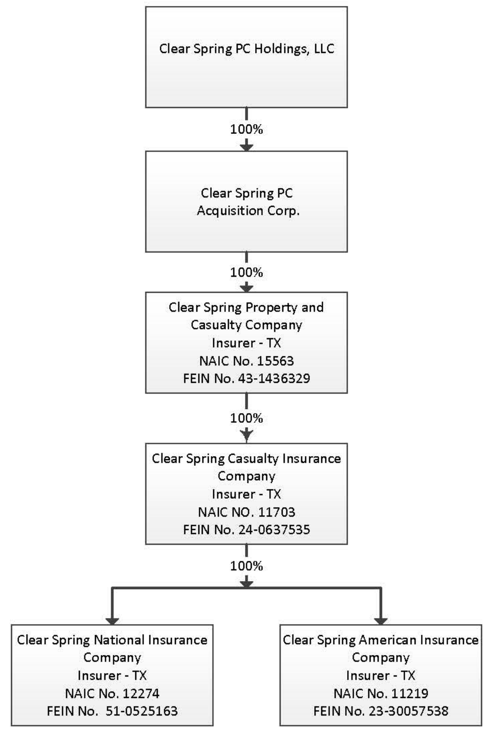
Group 1001
Group No. 4794
March 31, 2023



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

PART 1 - ORGANIZATIONAL CHART

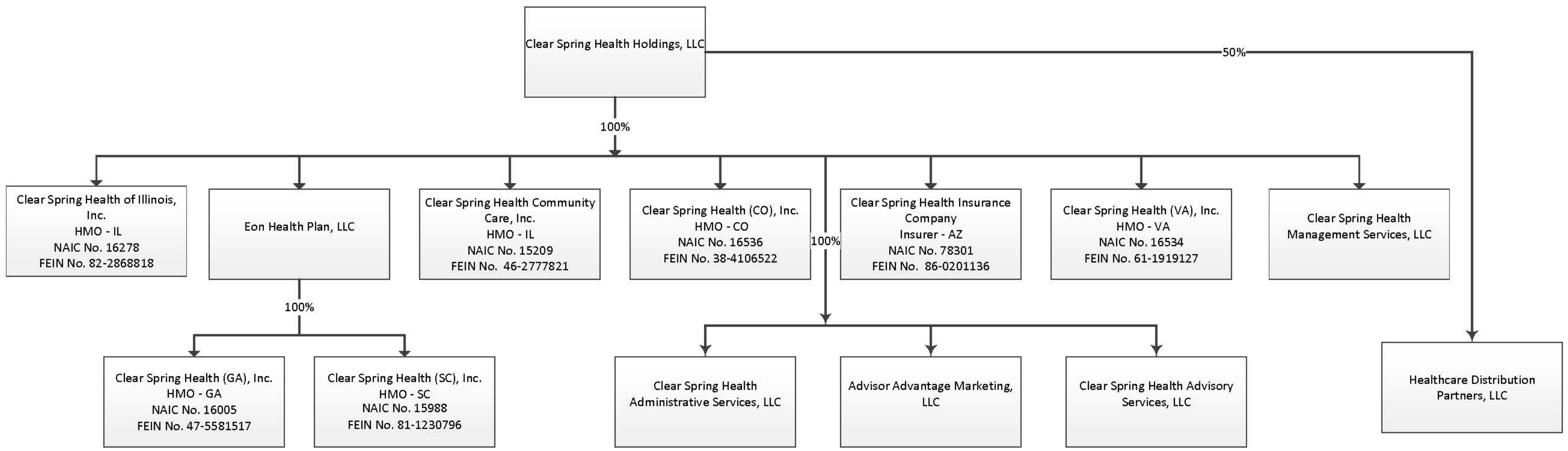
Group 1001
Group No. 4794
March 31, 2023



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

PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
March 23, 2023

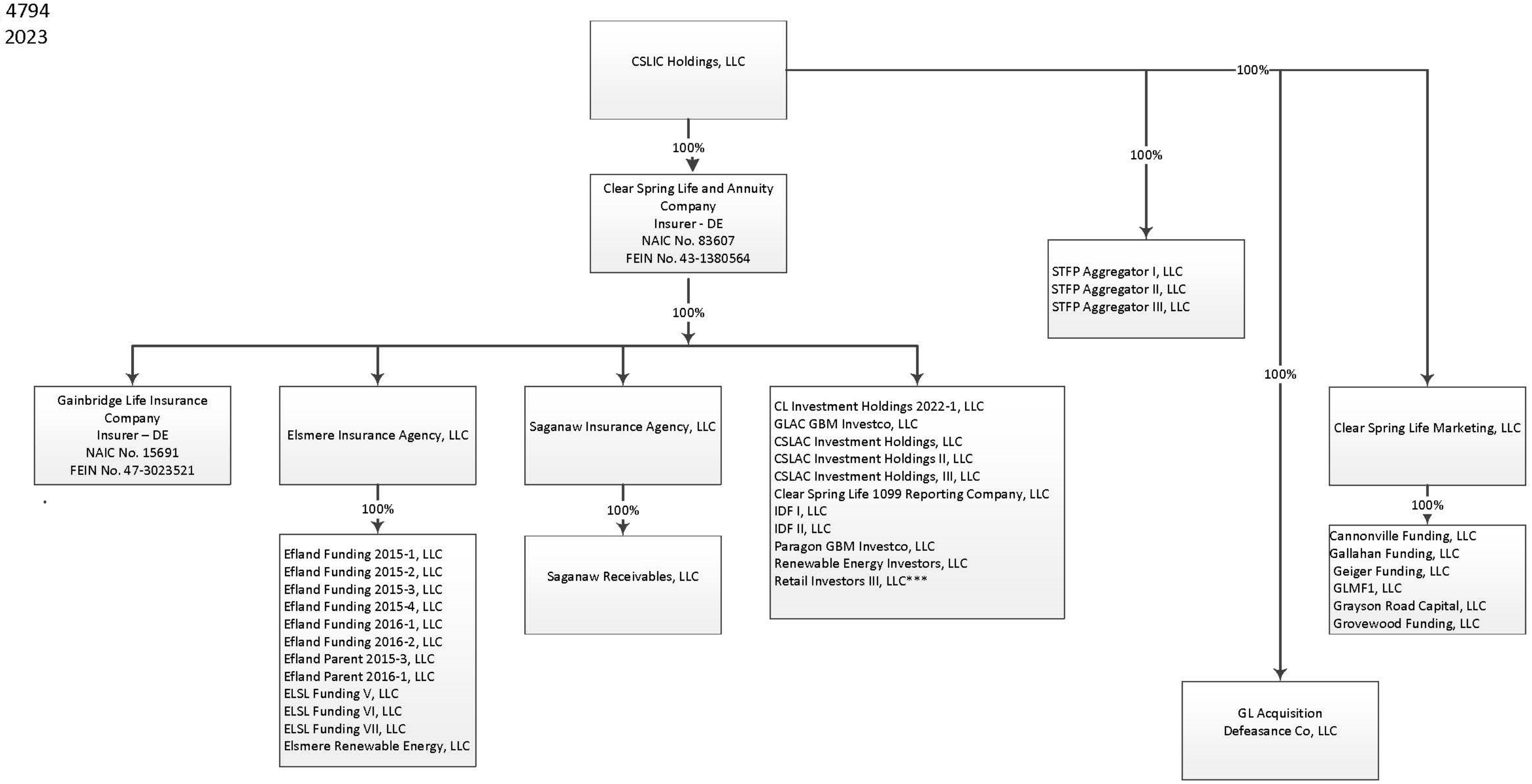


Page 5 of 10

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

PART 1 - ORGANIZATIONAL CHART

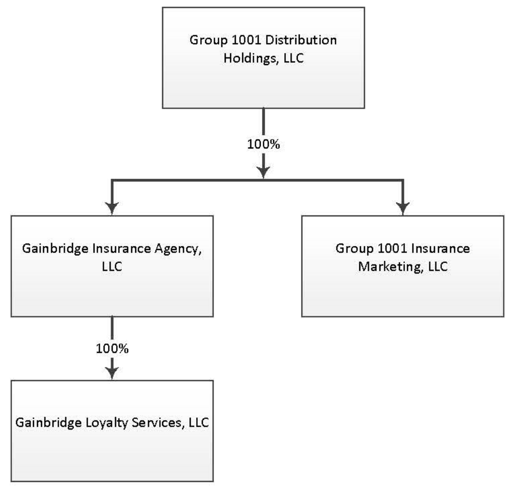
Group 1001
Group No. 4794
March 31, 2023



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

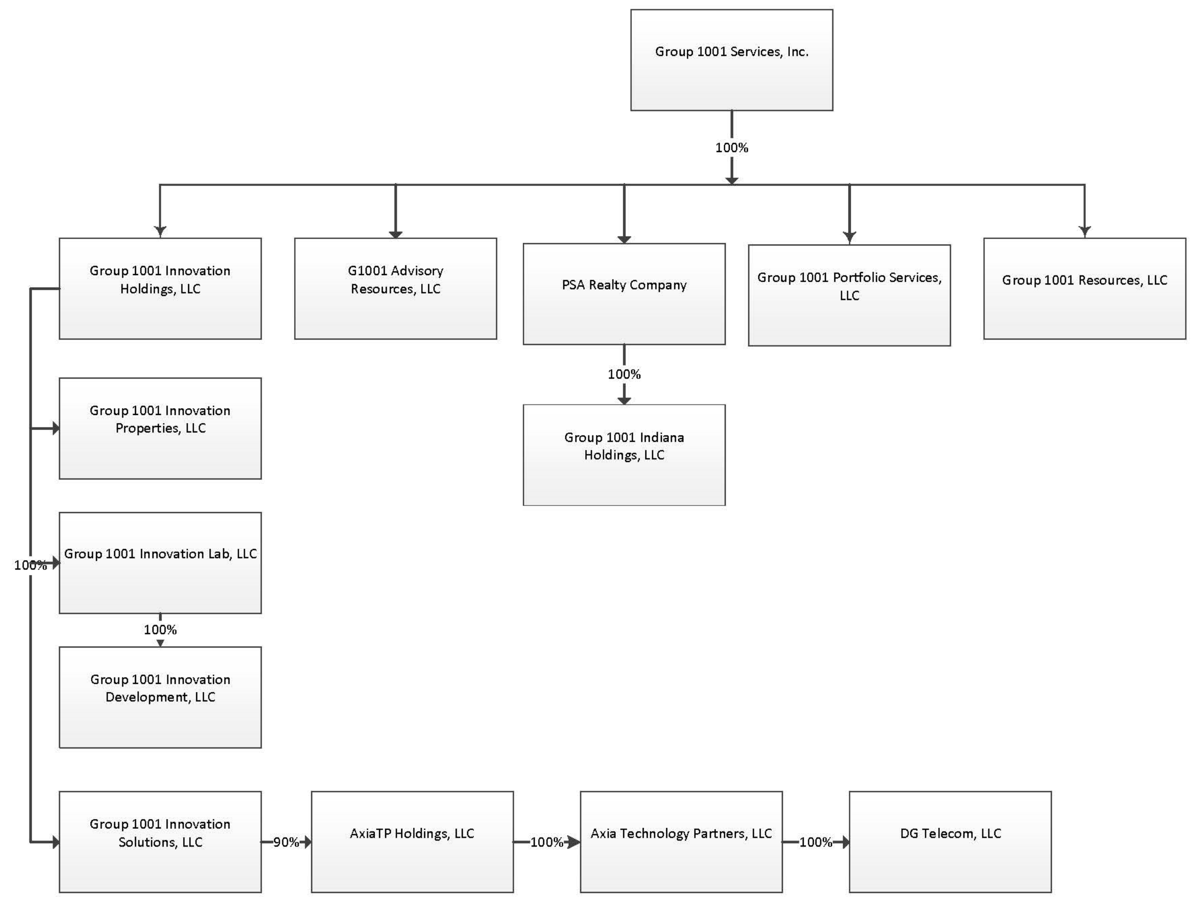
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
March 31, 2023



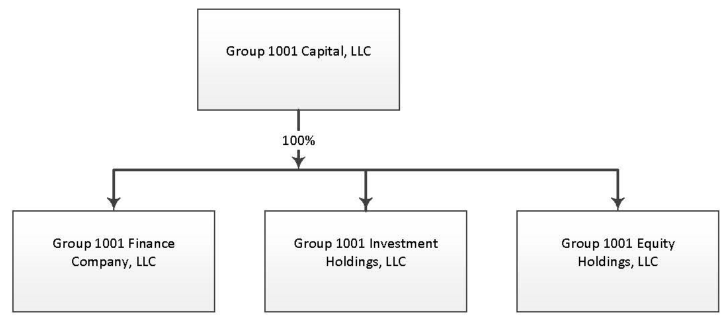
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
March 31, 2023



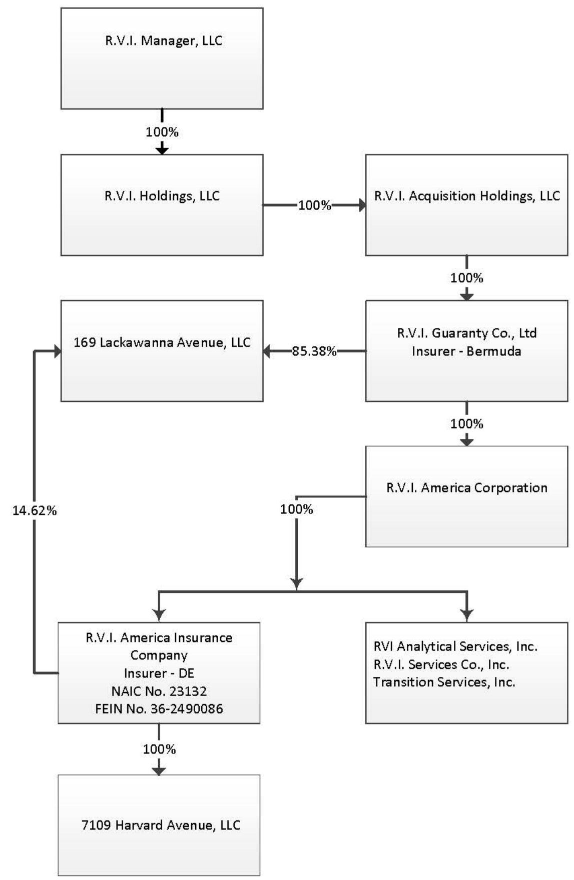
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Group 1001
Group No. 4794
March 31, 2023



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

Group 1001
Group No. 4794
March 31, 2023



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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000		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					TWG Financial Holdings, LLC	DE	UIP	Delaware Life Holdings Parent II, LLC	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001, Inc.	DE	UIP	TWG Financial Holdings, LLC	Ownership	91.9	Mark R. Walter	NO	
00000		00000					Group 1001 Capital, LLC	DE	NIA	Group 1001, Inc.	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001 Finance Company, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001 Investment Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.0	Mark R. Walter	NO	
00000		00000					Group 1001 Equity Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Insurance Holdings, LLC	DE	UIP	Group 1001, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group One Thousand One Advisory Services, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	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					Group 1001 Insurance Marketing, LLC	DE	NIA	Group 1001 Distribution 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	83-1075334				Group 1001 Services, Inc.	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	84-3501155				G1001 Advisory Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	83-1510950				Group 1001 Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					PSA Realty Company	PA	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	84-3527669				Group 1001 Indiana Holdings, LLC	IN	NIA	PSA Realty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Holdings, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Properties, LLC	DE	NIA	Group 1001 Innovation Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Lab, LLC	DE	NIA	Group 1001 Innovation Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Innovation Development, LLC	DE	NIA	Group 1001 Innovation Lab, LLC	Ownership	100.0	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					Group 1001 Innovation Solutions, LLC	DE	NIA	Group 1001 Innovation Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 Innovation Solutions, LLC	Ownership	90.0	Mark R. Walter	NO	
04794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DG Telecom, LLC	IN	NIA	Axia Technology Partners, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Group 1001 Portfolio Services, LLC	DE	NIA	Group 1001 Services, Inc.	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					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	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	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					Dovemont Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Drawford Holdings, 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					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, 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	17466	92-1177640				Delaware Life and Annuity Company	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	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	YES	
04794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.0	Mark R. Walter	NO	

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					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	81-2573791				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					EDIA Funding II, LLC	DE	DS	EDL Holdings, 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					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	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				Clear Spring Casualty Insurance Company	TX	DS	Clear Spring Property and Casualty Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	11219	23-3005758				Clear Spring American Insurance Company	TX	DS	Clear Spring Casualty Insurance Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	TX	DS	Clear Spring Casualty Insurance 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	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Advisor Advantage Marketing, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Health Advisory Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
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	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	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	5

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	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	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	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					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	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	50.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GL Acquisition Defeasance Co, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Cannonville Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Gallahan Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Geiger Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLMF1, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Saganaw Receivables, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	

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

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04794	Group 1001	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding, VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	Mark R. Walter	NO	

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					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	Group 1001 Insurance Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Group 1001, Inc.	Other		Mark R. Walter	NO	6
04794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquistion Holdings, LLC	Ownership	100.0	Mark R. Walter	NO	
04794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	85.4	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	23132	36-2490086				R.V.I. America Insurance Company	DE	IA	R.V.I. America Corporation	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					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. America Insurance Company	Ownership	14.6	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	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:

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

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

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

6. 7 9 0 6 5 2 0 2 3 4 4 8 0 0 0 0 1

7. 7 9 0 6 5 2 0 2 3 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	3,994,963	3,994,963		
2505. Amounts due from agents	130,361	36,095	94,266	114,331
2597. Summary of remaining write-ins for Line 25 from Page 02	4,125,324	4,031,058	94,266	114,331

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Surplus note interest due and accrued	10,227,478	2,668,299
2505. Mortgage commitment fees	934,307	1,056,220
2506. Reinsurance adjustment	613,876	612,611
2597. Summary of remaining write-ins for Line 25 from Page 03	11,775,661	4,337,130

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,390,277,437	962,916,230
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	51,203	657,021,059
2.2 Additional investment made after acquisition	12,854,118	100,757,299
3. Capitalized deferred interest and other		2,219,672
4. Accrual of discount	107,732	492,458
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(23,136)	(396,731)
7. Deduct amounts received on disposals	36,379,884	332,138,322
8. Deduct amortization of premium and mortgage interest points and commitment fees	127,699	594,228
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,366,759,771	1,390,277,437
12. Total valuation allowance	(2,460,000)	(2,460,000)
13. Subtotal (Line 11 plus Line 12)	1,364,299,771	1,387,817,437
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,364,299,771	1,387,817,437

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,251,866,323	1,584,919,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	9,498,576	104,710,952
2.2 Additional investment made after acquisition		5,016,000
3. Capitalized deferred interest and other		
4. Accrual of discount	22,914	240,384
5. Unrealized valuation increase (decrease)	16,655,704	(99,914,913)
6. Total gain (loss) on disposals		10,642,606
7. Deduct amounts received on disposals	8,731,451	352,957,189
8. Deduct amortization of premium and depreciation	43,181	195,601
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		595,319
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,269,268,885	1,251,866,323
12. Deduct total nonadmitted amounts	17,038,059	17,023,640
13. Statement value at end of current period (Line 11 minus Line 12)	1,252,230,826	1,234,842,683

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,750,130,115	14,984,492,537
2. Cost of bonds and stocks acquired	1,074,626,953	4,490,778,854
3. Accrual of discount	9,306,158	29,927,241
4. Unrealized valuation increase (decrease)	8,539,173	(109,668,416)
5. Total gain (loss) on disposals	164,061	(4,379,320)
6. Deduct consideration for bonds and stocks disposed of	224,058,320	3,597,408,762
7. Deduct amortization of premium	7,125,329	26,932,353
8. Total foreign exchange change in book/adjusted carrying value	1,844,134	(10,232,495)
9. Deduct current year's other-than-temporary impairment recognized		6,591,939
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		144,768
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,613,426,945	15,750,130,115
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	16,613,426,945	15,750,130,115

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,546,533,094	594,310,029	94,188,740	43,643,799	6,090,298,182			5,546,533,094
2. NAIC 2 (a)	8,302,385,656	758,541,829	104,012,449	21,430,712	8,978,345,748			8,302,385,656
3. NAIC 3 (a)	476,653,900		18,231,877	(60,640,676)	397,781,347			476,653,900
4. NAIC 4 (a)	104,762,196	1,234,905	2,168,388	4,512,299	108,341,012			104,762,196
5. NAIC 5 (a)	21,226,859		2,292,814	(1,832,916)	17,101,129			21,226,859
6. NAIC 6 (a)	994,739			(3,908)	990,831			994,739
7. Total Bonds	14,452,556,444	1,354,086,763	220,894,268	7,109,310	15,592,858,249			14,452,556,444
PREFERRED STOCK								
8. NAIC 1	832,837,997	21,390,131		(35,616)	854,192,512			832,837,997
9. NAIC 2	45,353,879			(1,384,814)	43,969,065			45,353,879
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	243,199,365			4,564,500	247,763,865			243,199,365
13. NAIC 6								
14. Total Preferred Stock	1,121,391,241	21,390,131		3,144,070	1,145,925,442			1,121,391,241
15. Total Bonds & Preferred Stock	15,573,947,685	1,375,476,894	220,894,268	10,253,380	16,738,783,691			15,573,947,685

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 469,784,356 ; NAIC 2 $;
NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals	2,730,524,912	XXX	2,726,658,495	22,430,603	240,866

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,047,232,584	1,643,619,639
2. Cost of short-term investments acquired	1,345,243,355	3,180,563,659
3. Accrual of discount	3,087,881	778,536
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	665,038,908	2,777,729,250
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,730,524,912	2,047,232,584
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,730,524,912	2,047,232,584

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	147,013,764
2. Cost Paid/(Consideration Received) on additions	
3. Unrealized Valuation increase/(decrease)	15,241,173
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(3,168,194)
6. Considerations received/(paid) on terminations	(3,168,194)
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	2,287,210
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	164,542,147
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	164,542,147

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				3,735,604
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				27,416,942
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	(15,498,595)			
3.14 Section 1, Column 18, prior year	23,954,945	(39,453,539)	(39,453,539)	
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	(15,498,595)			
3.24 Section 1, Column 19, prior year plus	23,954,945			
3.25 SSAP No. 108 adjustments		(39,453,539)	(39,453,539)	
3.3 Subtotal (Line 3.1 minus Line 3.2)				
4.1 Cumulative variation margin on terminated contracts during the year		4,964,841		
4.2 Less:				
4.21 Amount used to adjust basis of hedged item				
4.22 Amount recognized	(34,488,698)			
4.23 SSAP No. 108 adjustments		(34,488,698)		
4.3 Subtotal (Line 4.1 minus Line 4.2)				39,453,539
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)				(8,300,993)
7. Deduct total nonadmitted amounts				
8. Statement value at end of current period (Line 6 minus Line 7)				(8,300,993)

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	19,892,654	14,816,891	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	1,861,505	2,044,492	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2BFE	18,031,150	12,772,399
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	15,034,046	12,584,398	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	1,462,193	1,605,928	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,571,852	10,978,470
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,789,783	5,704,232	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	622,956	684,194	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2CFE	6,166,827	5,020,038
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,837,195	4,778,080	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	550,177	604,260	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,287,018	4,173,820
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	4,017,378	3,362,972	11/01/2018	03/24/2047	30YR 44M PAY 2.6549 / REC 3MLibor Swap	304,547	334,484	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2BFE	3,712,832	3,028,488
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,989,632	1,913,821	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	169,069	187,833	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,563	1,725,987
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,295,441	8,619,092	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	897,888	997,542	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,397,552	7,621,550
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,243,416	7,751,156	05/13/2020	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	678,601	753,916	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,564,816	6,997,239
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,405,687	2,950,128	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	291,174	323,491	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,114,513	2,626,638
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	120,902	103,121	11/01/2018	03/07/2047	30YR 22M PAY 2.75436 / REC 3MLibor Swap	9,486	10,539	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,416	92,582
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,925,311	5,147,465	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	600,722	658,544	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,324,589	4,488,921
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,664,271	1,441,951	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	163,037	178,730	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,501,234	1,263,221
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,148,811	6,948,302	11/01/2018	03/02/2047	30YR 14M PAY 2.625 / REC 3MLibor Swap	830,232	910,145	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,318,580	6,038,157
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	89,488	85,651	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(7,721)	(5,905)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	3AFE	97,209	91,555
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	90,132	89,792	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(7,721)	(5,905)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	97,853	95,697
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,416,652	8,222,024	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(710,725)	(543,526)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2CFE	9,127,377	8,765,551
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,379,226	9,236,722	05/15/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(783,843)	(599,444)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,163,069	9,836,166
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,574,710	4,156,283	08/01/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(316,564)	(242,092)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,891,274	4,398,375
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	223,157	202,746	09/27/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(15,442)	(11,809)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	238,599	214,555

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	9,209,342	9,081,838	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(772,107)	(590,469)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,981,450	9,672,307
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,823,530	4,382,344	06/03/2020	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(333,782)	(255,260)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,157,312	4,637,604
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	968,528	975,117	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(77,211)	(59,047)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,045,739	1,034,164
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	177,262	178,109	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(15,442)	(11,809)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	192,705	189,919
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	15,151,596	15,484,697	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(1,329,029)	(1,016,374)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,480,625	16,501,070
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	3,884,306	3,820,214	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(333,782)	(255,260)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,218,088	4,075,474
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,791,422	3,830,852	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(326,215)	(249,473)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,117,638	4,080,325
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,155,215	8,123,668	11/01/2018	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(694,897)	(531,422)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,850,111	8,655,090
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	178,079	177,331	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(15,442)	(11,809)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	193,521	189,140
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	668,221	669,122	01/10/2019	02/02/2027	20YR 75M PAY 5.4597 / REC 3MLibor Swap	(57,908)	(44,285)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	726,129	713,407
9999999999 Totals				160,145,396	144,838,120	XXX	XXX	XXX	2,643,756	4,860,208	XXX	XXX	XXX	157,501,640	139,977,911

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

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	164,542,147	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	7,197,602	
3.	Total (Line 1 plus Line 2)		171,739,749
4.	Part D, Section 1, Column 6	531,671,563	
5.	Part D, Section 1, Column 7	(375,430,409)	
6.	Total (Line 3 minus Line 4 minus Line 5)		15,498,595
		Fair Value Check	
7.	Part A, Section 1, Column 16	166,758,599	
8.	Part B, Section 1, Column 13	(8,300,993)	
9.	Total (Line 7 plus Line 8)		158,457,607
10.	Part D, Section 1, Column 9	532,524,073	
11.	Part D, Section 1, Column 10	(374,066,466)	
12.	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	143,246,250	
14.	Part B, Section 1, Column 20	121,407,767	
15.	Part D, Section 1, Column 12	264,654,017	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	626,665,600	339,300,668
2. Cost of cash equivalents acquired	1,144,403,205	1,531,950,697
3. Accrual of discount	795	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,410,413,600	1,244,585,765
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	360,656,000	626,665,600
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	360,656,000	626,665,600

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		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
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
5000586	Chino	CA		06/09/2022	7.000		4,389	805,033
5000704	FALL RIVER	MA		08/18/2022	5.325		2	650,000
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other							4,391	1,455,033
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
4007000	Houston	TX		10/18/2021	8.974		1,211,527	139,900,000
4007030	Los Angeles	CA		10/12/2021	9.165		1,216,862	98,550,000
4007050	Millstone	NJ		11/09/2021	8.919		1,112,577	32,000,000
4007070	Longmont	CO		11/30/2021	5.900		101,363	21,730,000
4007160	Big Sky	MT		03/07/2022	7.750		4,067,167	89,747,126
4007230	Farnsville	WI		06/23/2022	8.919		2,623,964	41,565,389
4007291	East Providence	RI		01/01/2023	6.500		172,572	789,388
4007300	Durham	NC		01/12/2023	8.919	51,203	1,202,997	87,556,383
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						51,203	11,709,029	511,838,286
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						51,203	11,713,420	513,293,319
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								
4006880	Fort Worth	TX		09/01/2021	3.750		1,140,698	46,187,818
2199999 - Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other							1,140,698	46,187,818
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
2499999 - Mortgages with Overdue Interest Over 90 days, Not in Process of Foreclosure - Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure (sum of 1799999 through 2299999)							1,140,698	46,187,818
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						51,203	12,854,118	559,481,137

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	Change in Book Value/Recorded Investment 9 Current Year's (Amortization)/ Accretion	Change in Book Value/Recorded Investment 10 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book Value/Recorded Investment 11 Capitalized Deferred Interest and Other	Change in Book Value/Recorded Investment 12 Total Change in Book Value (8+9-10+11)	Change in Book Value/Recorded Investment 13 Total Foreign Exchange Change in Book Value	14 Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
0740111	Colton	CA		06/01/2013	02/17/2023	934,256		(860)			(860)		900,606	878,237		(22,369)	(22,369)
0740113	Fountain Valley	CA		06/01/2013	02/17/2023	224,251		(358)			(358)		180,321	178,687		(1,634)	(1,634)
0740176	Santa Fe	NM		09/30/2004	01/18/2023	2,912,143							2,883,543	2,883,543			
4006770	Los Angeles	CA		10/22/2020	03/31/2023	28,000,000							28,000,000	28,000,000			
5000087	ARCADIA	FL		02/24/2021	02/07/2023	19,481		(11)			(11)		19,357	18,778		(579)	(579)
5000219	TOLEDO	OH		05/27/2021	02/14/2023	18,944		(10)			(10)		18,934	14,000		(4,934)	(4,934)
5000260	HUDSON	FL		06/17/2021	01/10/2023	194,744							194,744	189,337		(5,407)	(5,407)
5000427	HUNTINGTON BEACH	CA		10/22/2021	03/07/2023	145,688		(49)			(49)		145,215	139,205		(6,010)	(6,010)
5000428	PLANT CITY	FL		10/22/2021	02/07/2023	257,357		(11)			(11)		257,344	249,990		(7,354)	(7,354)
5000441	PORTLAND	MI		11/19/2021	03/07/2023	55,276		(31)			(31)		55,019	52,291		(2,728)	(2,728)
5000528	SANIBEL	FL		04/13/2022	01/10/2023	91,305							91,305	88,296		(3,009)	(3,009)
5000561	KINGSBURY	TX		05/27/2022	02/07/2023	83,517		38			38		83,342	90,097		6,755	6,755
5000580	Syracuse	NY		06/09/2022	01/25/2023	153,995							153,995	159,162		5,167	5,167
5000586	Chino	CA		06/09/2022	03/27/2023	567,270		74			74		571,733	590,702		18,969	18,969
0199999 - Mortgages closed by repayment						33,658,227		(1,218)			(1,218)		33,555,458	33,532,322		(23,136)	(23,136)
Mortgages with partial repayments																	
0716822	Sandy	UT		06/28/2012		1,108,423								55,495			
0740058	Ewing Twshp	NJ		06/14/2005		231,654								61,897			
0740063	Atlanta	GA		06/25/2019		137,771								30,969			
0740102	Huntington	NY		06/14/2005		410,113								13,796			
0740111	Colton	CA		06/01/2013		934,256								32,790			
0740113	Fountain Valley	CA		06/01/2013		224,251								43,572			
0740156	Pelham Bay	NY		07/22/2004		782,986								109,035			
0740163	Visalia	CA		12/14/2021		1,456,385		(9,792)			(9,792)			39,203			
0740176	Santa Fe	NM		09/30/2004		2,912,143								28,601			
0740243	Fresno	CA		11/29/2005		2,394,563								59,765			
0740247	Cuyahoga Heights	OH		10/20/2005		975,467								77,404			
0740287	Visalia	CA		12/14/2021		1,680,654		(7,369)			(7,369)			35,040			
0740291	Webster	TX		04/13/2006		794,458								52,793			
0740333	Corvallis	OR		10/16/2006		2,110,476								119,638			
0740350	Houston	TX		09/13/2006		792,167								45,795			
0740389	PARKER	CO		02/15/2007		1,224,491								109,230			
0740393	Medford	OR		06/25/2019		956,436								47,365			
0780813	Atlanta	GA		09/10/2003		80,101								23,593			
0780931	Dana Point	CA		01/18/2006		366,509								26,553			
0780939	Fayettville	NC		07/18/2006		304,376		4,417			4,417			83,817			
0780955	Tucson	AZ		09/08/2006		1,523,195								30,364			
0780970	Springfield	OR		12/15/2006		629,637								34,136			
0790323	Queens	NY		06/25/2019		1,422,635		(6,804)			(6,804)			38,220			
0790333	Sacramento	CA		06/25/2019		671,698		(3,923)			(3,923)			43,597			
0790337	Orange Park	FL		06/25/2019		866,197		(4,528)			(4,528)			73,133			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		229,085		(1,762)			(1,762)			15,872			
0790358	NEW YORK	NY		06/25/2019		9,851,634		(55,158)			(55,158)			110,274			
4005750	Denver	CO		12/01/2014		13,185,241								93,908			
4006091	Chicago	IL		04/22/2016		26,177,958								60,847			
4006101	Long Island City, Queens	NY		04/08/2016		9,755,121		24,571			24,571			53,717			
4006102	Long Island City, Queens	NY		04/08/2016		4,794,562		12,039			12,039			26,400			
4006103	Long Island City, Queens	NY		08/19/2022		6,912,650		8,529			8,529			37,668			
4006570	San Diego	CA		06/01/2022		7,578,731		(1,030)			(1,030)			174,387			
4006760	San Diego	CA		04/01/2020		7,626,649								32,861			
4007290	East Providence	RI		01/01/2023										56,330			
5000002	NAVARRE	FL		12/21/2020		110,178		(127)			(127)			765			
5000005	ZEPHYRHILLS	FL		12/21/2020		39,188		(82)			(82)			517			
5000006	SPARTANBURG	SC		12/21/2020		102,107		(53)			(53)			555			
5000007	LIVE OAK	FL		12/21/2020		45,896		(81)			(81)			1,076			

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
5000008	UPPER MARLBORO	MD		12/21/2020		68,941		(69)			(69)			343			
5000009	TAMPA	FL		12/21/2020		67,975		(120)			(120)			542			
5000011	DALY CITY	CA		12/21/2020		378,788		(214)			(214)			1,846			
5000012	SORRENTO	FL		12/21/2020		60,419		(89)			(89)			354			
5000013	MARGATE	FL		12/21/2020		30,562		(42)			(42)			423			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		30,924		(103)			(103)			1,344			
5000016	DEWEY	AZ		12/21/2020		37,426		(68)			(68)			2,658			
5000017	GARDEN GROVE	CA		12/21/2020		128,347		(129)			(129)			931			
5000018	MARBLE FALLS	TX		12/21/2020		67,456		(61)			(61)			503			
5000019	EAST STROUDSBURG	PA		12/21/2020		87,070		(126)			(126)			356			
5000020	BLOOMBURG	TX		12/21/2020		160,438		(85)			(85)			560			
5000021	DALY CITY	CA		12/21/2020		369,203		(348)			(348)			3,241			
5000022	MESA	AZ		12/21/2020		64,880		(44)			(44)			516			
5000023	PALMETTO	FL		12/21/2020		60,657		(52)			(52)			519			
5000024	DEATSVILLE	AL		12/21/2020		136,470		(69)			(69)			755			
5000025	WILLOW PARK	TX		12/21/2020		55,140		(69)			(69)			684			
5000026	WOODBURN	OR		12/21/2020		194,603		(100)			(100)			931			
5000029	OCEANSIDE	CA		12/21/2020		195,915		(149)			(149)			2,084			
5000032	FAIRHOPE	AL		12/21/2020		20,582		(24)			(24)			270			
5000033	GROVELAND	FL		12/21/2020		52,250		(47)			(47)			411			
5000037	DEWEY	AZ		12/21/2020		34,307		(26)			(26)			183			
5000039	KEY LARGO	FL		12/21/2020		50,382		(79)			(79)			847			
5000040	GUTHRIE	OK		12/21/2020		155,832		(140)			(140)			885			
5000042	LINCOLN	AL		12/21/2020		113,485		(106)			(106)			519			
5000043	KYLE	TX		12/21/2020		54,501		(51)			(51)			403			
5000046	SAN ANTONIO	TX		12/21/2020		21,008		(53)			(53)			1,399			
5000047	TUCSON	AZ		12/21/2020		92,064		(53)			(53)			442			
5000048	RICEVILLE	TN		01/27/2021		143,710		(90)			(90)			759			
5000049	SEMINOLE	TX		01/27/2021		104,717		(87)			(87)			512			
5000051	BALLSTON SPA	NY		01/27/2021		49,450		(64)			(64)			285			
5000053	NOBLE	OK		01/27/2021		115,616		(41)			(41)			36			
5000054	SEGUIN	TX		01/27/2021		123,081		(70)			(70)			429			
5000055	FORT WHITE	FL		01/27/2021		69,235		(65)			(65)			532			
5000056	LEGRANGE	NC		01/27/2021		62,333		(89)			(89)			404			
5000057	DODGE CITY	KS		01/27/2021		45,445		(66)			(66)			1,903			
5000060	KENDLETON	TX		01/27/2021		61,520		(77)			(77)			431			
5000061	HOT SPRINGS	AR		01/27/2021		33,302		(45)			(45)			235			
5000062	HERMANN	MO		01/27/2021		60,286		(53)			(53)			526			
5000063	TEXARKANA	AR		01/27/2021		63,450		(42)			(42)			513			
5000064	BANQUETE	TX		01/27/2021		99,991		(66)			(66)			702			
5000066	MESA	AZ		01/27/2021		63,348		(46)			(46)			529			
5000068	MAGNOLIA	AR		01/27/2021		61,432		(71)			(71)			384			
5000069	BEAVERTON	OR		01/27/2021		87,788		(71)			(71)			671			
5000071	DOUBLE SPRINGS	AL		01/27/2021		94,523		(52)			(52)			662			
5000072	SAN JOSE	CA		01/27/2021		168,024		(189)			(189)			1,042			
5000074	SAN JOSE	CA		01/27/2021		286,486		(192)			(192)			1,465			
5000075	JACKSONVILLE	FL		02/24/2021		168,698		(92)			(92)			905			
5000076	CHIPLEY	FL		02/24/2021		51,139		(65)			(65)			452			
5000078	BONIFAY	FL		02/24/2021		171,554		(109)			(109)			930			
5000079	BAXLEY	GA		02/24/2021		214,543		(57)			(57)			996			
5000080	SEVERN	MD		02/24/2021		54,060		(56)			(56)			708			
5000081	ALTAMONT	TN		02/24/2021		88,036		(81)			(81)			735			
5000082	VANCOUVER	WA		02/24/2021		87,242		(65)			(65)			423			
5000083	SEGUIN	TX		02/24/2021		194,795		(35)			(35)			1,008			
5000084	PANGBURN	AR		02/24/2021		44,046		(73)			(73)			575			
5000085	AVON PARK	FL		02/24/2021		76,449		(69)			(69)			401			

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
5000086	DEXTER	OR		02/24/2021		43,828		(78)			(78)			261			
5000087	ARCADIA	FL		02/24/2021		19,481								113			
5000088	KENT	WA		02/24/2021		70,321		(52)			(52)			533			
5000089	SAN JOSE	CA		02/24/2021		138,543		(121)			(121)			996			
5000090	BULLHEAD CITY	AZ		02/24/2021		74,799		(66)			(66)			560			
5000092	NEWALLA	OK		02/24/2021		108,170		(66)			(66)			608			
5000093	EAST PRAIRIE	MO		02/24/2021		105,635		(92)			(92)			494			
5000095	EL MIRAGE	AZ		02/24/2021		45,967		(87)			(87)			3,769			
5000096	CANBY	OR		02/24/2021		46,515		(49)			(49)			354			
5000098	SEGUIN	TX		03/24/2021		171,426		(38)			(38)			1,689			
5000099	WALNUT GROVE	MO		03/24/2021		121,757		(121)			(121)			893			
5000100	BENSON	AZ		03/24/2021		189,319		(35)			(35)			977			
5000101	BYHALIA	MS		03/24/2021		183,245		(38)			(38)			2,039			
5000102	FAYETTE	AL		03/24/2021		213,300		(117)			(117)			1,281			
5000103	HORTENSE	GA		03/24/2021		148,781		(36)			(36)			681			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		166,709		(34)			(34)			968			
5000105	COVE	AR		03/24/2021		125,379		(78)			(78)			886			
5000106	HANSON	KY		03/24/2021		172,963		(89)			(89)			1,165			
5000107	SALTERS	SC		03/24/2021		124,432		(101)			(101)			357			
5000108	NEW LONDON	NC		03/24/2021		103,848		(54)			(54)			413			
5000109	LAFAYETTE	OR		03/24/2021		82,467		(88)			(88)			589			
5000110	LEWISTON	NC		03/24/2021		41,694		(45)			(45)			827			
5000111	BELL	FL		03/24/2021		124,859		(71)			(71)			675			
5000112	WETUMPKA	AL		03/24/2021		55,822		(40)			(40)			569			
5000113	EUFAULA	OK		03/24/2021		63,426		(72)			(72)			435			
5000114	MILL RUN	PA		03/24/2021		69,004		(54)			(54)			1,183			
5000115	HAYWARD	CA		03/24/2021		214,516		(187)			(187)			1,575			
5000116	NOWATA	OK		03/24/2021		70,412		(86)			(86)			503			
5000117	POMONA	CA		03/24/2021		118,945		(117)			(117)			1,278			
5000118	NAVARRE	OH		03/24/2021		111,984		(60)			(60)			517			
5000119	FAYETTEVILLE	GA		03/24/2021		18,103		(32)			(32)			431			
5000120	SPRING BRANCH	TX		03/24/2021		95,933		(81)			(81)			482			
5000121	FORT LAUDERDALE	FL		03/24/2021		73,824		(78)			(78)			394			
5000122	ORLANDO	FL		03/24/2021		20,762		(44)			(44)			797			
5000123	BOISE	ID		03/24/2021		66,706		(74)			(74)			461			
5000124	GLENDALE	AZ		03/24/2021		26,525		(32)			(32)			648			
5000125	SPRINGFIELD	OR		03/24/2021		51,925		(73)			(73)			379			
5000126	ANAHEIM	CA		03/24/2021		93,349		(89)			(89)			644			
5000127	CANYON COUNTRY	CA		03/24/2021		102,449		(105)			(105)			863			
5000128	SAN JOSE	CA		03/24/2021		203,013		(151)			(151)			1,538			
5000129	HUNTINGTON BEACH	CA		03/24/2021		138,436		(115)			(115)			982			
5000130	SAN JOSE	CA		03/24/2021		165,212		(145)			(145)			1,177			
5000132	GILROY	CA		03/24/2021		252,855		(221)			(221)			1,845			
5000133	PUEBLO	CO		03/24/2021		77,145		(90)			(90)			386			
5000134	COLTON	CA		03/24/2021		79,963		(62)			(62)			606			
5000135	JASPER	AL		03/24/2021		126,308		(66)			(66)			875			
5000136	NORTHVILLE	MI		03/24/2021		58,715		(60)			(60)			632			
5000137	EAGLE CREEK	OR		03/24/2021		47,271		(268)			(268)			468			
5000138	CANBY	OR		03/24/2021		100,293		(100)			(100)			607			
5000139	EL CAJON	CA		03/24/2021		126,158		(120)			(120)			914			
5000140	RIFLE	CO		03/24/2021		41,561		(64)			(64)			256			
5000141	HEMET	CA		03/24/2021		90,813		(85)			(85)			625			
5000142	TRACY	CA		03/24/2021		137,612		(129)			(129)			925			
5000143	GRAND RAPIDS	MI		03/24/2021		40,958		(59)			(59)			479			
5000144	DADEVILLE	AL		03/24/2021		53,546		(775)			(775)			1,988			
5000145	CYPRESS	CA		03/24/2021		65,798		(66)			(66)			553			
5000146	GRAND ISLAND	FL		03/24/2021		46,897		(46)			(46)			349			

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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
5000149	HEPHZIBAH	GA		04/29/2021		130,395		(216)			(216)			6,338			
5000150	CHAMBERSBURG	PA		04/29/2021		76,720		(32)			(32)			439			
5000151	OKLAHOMA CITY	OK		04/29/2021		160,477		(55)			(55)			907			
5000152	SAND SPRINGS	OK		04/29/2021		145,371		(25)			(25)			773			
5000154	VILONIA	AR		04/29/2021		83,004		(33)			(33)			470			
5000155	PANAMA CITY	FL		04/29/2021		128,841		(52)			(52)			981			
5000158	LORANGER	LA		04/29/2021		215,573		(39)			(39)			1,120			
5000159	LEBANON	MO		04/29/2021		84,319		(45)			(45)			509			
5000160	MARBURY	AL		04/29/2021		66,272		(35)			(35)			517			
5000161	WALKER	LA		04/29/2021		89,567		(39)			(39)			449			
5000162	NORTHPORT	AL		04/29/2021		164,160		(60)			(60)			554			
5000163	JACKSON	GA		04/29/2021		76,861		(30)			(30)			397			
5000164	OXFORD	MS		04/29/2021		172,475		(65)			(65)			892			
5000165	TUCSON	AZ		04/29/2021		100,333		(54)			(54)			545			
5000166	OCALA	FL		04/29/2021		110,091		(31)			(31)			396			
5000167	TONEY	AL		04/29/2021		65,673		(47)			(47)			503			
5000168	POLK CITY	FL		04/29/2021		67,578		(63)			(63)			409			
5000169	LEXINGTON	OK		04/29/2021		88,474		(53)			(53)			668			
5000170	REFORM	AL		04/29/2021		61,726		(32)			(32)			476			
5000171	BASTROP	TX		04/29/2021		42,208		(34)			(34)			544			
5000173	KELLYVILLE	OK		04/29/2021		17,591		(23)			(23)			528			
5000174	SANTA ANA	CA		04/29/2021		298,691		(131)			(131)			2,244			
5000175	SAFETY HARBOR	FL		04/29/2021		79,955		(53)			(53)			2,508			
5000176	REDFIELD	AR		04/29/2021		112,514		(47)			(47)			556			
5000180	MAUD	TX		04/29/2021		54,307		(29)			(29)			421			
5000182	HAMBURG	PA		04/29/2021		98,374		(59)			(59)			745			
5000183	EARP	CA		04/29/2021		242,413		(145)			(145)			1,821			
5000184	KISSIMMEE	FL		04/29/2021		48,137		(67)			(67)			517			
5000185	SOUDERTON	PA		04/29/2021		98,434		(58)			(58)			806			
5000186	SPOKANE VALLEY	WA		04/29/2021		76,624		(62)			(62)			524			
5000187	SALADO	TX		04/29/2021		165,568		(65)			(65)			1,554			
5000188	ZEELAND	MI		04/29/2021		65,490		(54)			(54)			445			
5000189	NEW BRAUNFELS	TX		04/29/2021		43,108		(43)			(43)			511			
5000190	COOKVILLE	TX		04/29/2021		101,255		(82)			(82)			687			
5000191	CITRUS HEIGHTS	CA		04/29/2021		153,222		(124)			(124)			1,048			
5000192	SAN DIMAS	CA		04/29/2021		149,903		(56)			(56)			770			
5000193	BONITA SPRINGS	FL		04/29/2021		31,309		(38)			(38)			348			
5000194	UPLAND	CA		04/29/2021		76,397		(60)			(60)			336			
5000195	ABBOTTSTOWN	PA		04/29/2021		44,032		(44)			(44)			267			
5000196	FAIRVIEW	OR		04/29/2021		99,335		(75)			(75)			512			
5000197	CLACKAMAS	OR		04/29/2021		28,639		(27)			(27)			240			
5000198	GUATAY	CA		04/29/2021		138,863		(140)			(140)			909			
5000199	WOOD VILLAGE	OR		04/29/2021		82,710		(63)			(63)			598			
5000200	STROUDSBURG	PA		04/29/2021		34,465		(38)			(38)			402			
5000201	HARWOOD	TX		04/29/2021		100,788		(57)			(57)			441			
5000202	PACHECO	CA		04/29/2021		148,045		(89)			(89)			1,112			
5000203	FALLING WATERS	WV		04/29/2021		40,787		(29)			(29)			286			
5000204	SACRAMENTO	CA		04/29/2021		104,231		(85)			(85)			793			
5000206	BELMONT	MI		04/29/2021		54,536		(46)			(46)			722			
5000207	LOMITA	CA		04/29/2021		140,657		(82)			(82)			955			
5000208	EL MIRAGE	AZ		04/29/2021		44,792		(30)			(30)			324			
5000209	CLEARWATER	FL		04/29/2021		45,828		(46)			(46)			546			
5000210	ROSAMOND	CA		04/29/2021		58,478		(48)			(48)			402			
5000212	CLACKAMAS	OR		04/29/2021		111,700		(85)			(85)			437			
5000213	CLEARLAKE OAKS	CA		04/29/2021		94,339		(82)			(82)			2,724			
5000214	PACHECO	CA		04/29/2021		169,607		(135)			(135)			1,180			
5000215	DALY CITY	CA		04/29/2021		299,490		(220)			(220)			2,098			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000216	ROSEVILLE	CA		04/29/2021		138,870		(93)			(93)			672			
5000217	SUNNYVALE	CA		04/29/2021		174,652		(128)			(128)			1,225			
5000218	TECUMSEH	OK		05/27/2021		46,140		(55)			(55)			580			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		135,161		(28)			(28)			730			
5000221	CLAREMORE	OK		05/27/2021		157,468		(733)			(733)			1,086			
5000222	BRONSON	FL		05/27/2021		138,485		(52)			(52)			951			
5000223	RIESEL	TX		05/27/2021		149,307		(83)			(83)			638			
5000225	OREGON	MO		05/27/2021		152,542		(47)			(47)			645			
5000227	HEMPHILL	TX		05/27/2021		102,569		(30)			(30)			725			
5000228	TEMPERANCE	MI		05/27/2021		41,941		(47)			(47)			1,828			
5000230	MIDDLEBURG	FL		05/27/2021		149,921		(85)			(85)			653			
5000232	JACKSON	MO		05/27/2021		33,771		(41)			(41)			377			
5000233	SOUTHINGTON	CT		05/27/2021		52,329		(68)			(68)			566			
5000235	CLIFTON PARK	NY		05/27/2021		89,086		(89)			(89)			494			
5000236	SOUTHINGTON	CT		05/27/2021		43,663		(42)			(42)			255			
5000237	GARDINER	NY		05/27/2021		42,136		(40)			(40)			244			
5000239	MESA	AZ		05/27/2021		22,677		(28)			(28)			375			
5000241	WEST SACRAMENTO	CA		05/27/2021		92,302		(85)			(85)			622			
5000242	SAN JOSE	CA		05/27/2021		236,629		(159)			(159)			1,713			
5000243	PITKIN	LA		05/27/2021		57,134		(38)			(38)			413			
5000244	BOWLING GREEN	OH		05/27/2021		46,577		(46)			(46)			259			
5000245	HAZLET	NJ		05/27/2021		74,247		(77)			(77)			556			
5000246	CHINO HILLS	CA		05/27/2021		83,750		(71)			(71)			897			
5000248	GRAHAM	WA		05/27/2021		97,889		(127)			(127)			1,049			
5000249	DEBARY	FL		05/27/2021		47,811		(43)			(43)			297			
5000250	CHEEKTOWAGA	NY		05/27/2021		43,699		(32)			(32)			304			
5000251	LIVERPOOL	NY		05/27/2021		25,624		(24)			(24)			140			
5000252	SUNNYVALE	CA		05/27/2021		200,595		(132)			(132)			1,440			
5000253	EL CAJON	CA		05/27/2021		241,202		(125)			(125)			1,092			
5000254	MESA	AZ		05/27/2021		97,474		(46)			(46)			459			
5000255	SANTA ROSA	CA		05/27/2021		162,459		(99)			(99)			605			
5000257	VICTORIA	TX		05/27/2021		48,843		(44)			(44)			292			
5000258	LORIS	SC		05/27/2021		117,136		(36)			(36)			498			
5000259	BELL	FL		06/17/2021		42,441		(87)			(87)			3,329			
5000261	GEORGETOWN	TN		06/17/2021		266,261		(118)			(118)			2,655			
5000262	TEMPE	AZ		06/17/2021		107,158		(103)			(103)			702			
5000263	REDWOOD CITY	CA		06/17/2021		122,034		(181)			(181)			1,444			
5000264	HOWE	TX		06/17/2021		77,924		(44)			(44)			440			
5000265	YULEE	FL		06/17/2021		145,550		(83)			(83)			647			
5000266	LUBBOCK	TX		06/17/2021		201,956		(61)			(61)			1,108			
5000267	TUCSON	AZ		06/17/2021		101,731		(42)			(42)			596			
5000268	CENTRAL	IN		06/17/2021		167,075		(69)			(69)			985			
5000269	DUETTE	FL		06/17/2021		113,975		(35)			(35)			479			
5000270	RIVERSIDE	CA		06/17/2021		78,452		(58)			(58)			554			
5000271	TALLASSEE	AL		06/17/2021		150,460		(45)			(45)			1,076			
5000272	KEITHVILLE	LA		06/17/2021		122,852		(33)			(33)			704			
5000273	LIVE OAK	FL		06/17/2021		97,296		(42)			(42)			478			
5000274	PORTLAND	OR		06/17/2021		89,448		(47)			(47)			269			
5000275	OGDEN	AR		06/17/2021		43,775		(33)			(33)			548			
5000276	ARCHER	FL		06/17/2021		106,054		(46)			(46)			352			
5000277	YAKIMA	WA		06/17/2021		69,516		(70)			(70)			430			
5000278	SAN LUIS OBISPO	CA		06/17/2021		152,717		(148)			(148)			1,030			
5000279	DALY CITY	CA		06/17/2021		349,116		(147)			(147)			1,713			
5000280	SACRAMENTO	CA		06/17/2021		96,656		(36)			(36)			328			
5000281	BLAINE	MN		06/17/2021		42,842		(64)			(64)			710			
5000282	FREMONT	CA		06/17/2021		267,253		(138)			(138)			1,210			
5000283	MORGAN HILL	CA		06/17/2021		180,551		(86)			(86)			1,059			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000284	LENOX	MI		06/17/2021		69,443		(51)			(51)			483			
5000285	SACRAMENTO	CA		06/17/2021		77,208		(45)			(45)			308			
5000286	SAN DIEGO	CA		06/17/2021		74,423		(45)			(45)			309			
5000287	VAIL	AZ		06/17/2021		160,919		(47)			(47)			625			
5000288	ORMOND BEACH	FL		07/15/2021		127,872		(40)			(40)			655			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		113,378		(43)			(43)			586			
5000290	EDDYVILLE	IA		07/15/2021		174,474		(68)			(68)			679			
5000291	HOT SPRINGS	AR		07/15/2021		98,026		(40)			(40)			769			
5000292	WILLIAMS	AZ		07/15/2021		243,909		(94)			(94)			1,733			
5000293	LAKESIDE	AZ		07/15/2021		101,168		(54)			(54)			814			
5000294	JENSEN BEACH	FL		07/15/2021		88,444		(47)			(47)			689			
5000295	ARCHER	FL		07/15/2021		141,655		(92)			(92)			1,294			
5000296	SEWICKLEY	PA		07/15/2021		70,624		(52)			(52)			542			
5000297	PARKER DAM	CA		07/15/2021		145,261		(131)			(131)			868			
5000298	SANTA ROSA	CA		07/15/2021		110,162		(51)			(51)			516			
5000299	EL CAJON	CA		07/15/2021		132,613		(73)			(73)			637			
5000300	BOYNE CITY	MI		07/15/2021		40,669		(40)			(40)			237			
5000301	BELMONT	MI		07/15/2021		13,721		(20)			(20)			209			
5000302	BUENA VISTA	CO		07/15/2021		70,981		(47)			(47)			342			
5000303	SHERRILLS FORD	NC		07/15/2021		43,552		(23)			(23)			339			
5000304	CLEARLAKE OAKS	CA		07/15/2021		59,312		(31)			(31)			269			
5000306	EAST LIVERPOOL	OH		07/15/2021		50,958		(33)			(33)			375			
5000307	GEORGETOWN	FL		07/15/2021		305,147		(91)			(91)			1,183			
5000308	ACKWORTH	IA		08/26/2021		192,567		(78)			(78)			1,617			
5000309	RAYMOND	MS		08/26/2021		161,229		(68)			(68)			978			
5000310	ODESSA	TX		08/26/2021		174,192		(77)			(77)			1,164			
5000311	SEGUIN	TX		08/26/2021		223,133		(84)			(84)			1,176			
5000314	LAKE CHARLES	LA		08/26/2021		117,475		(34)			(34)			417			
5000315	GRAND RAPIDS	MI		08/26/2021		36,248		(54)			(54)			852			
5000316	CHESTERFIELD	MI		08/26/2021		121,708		(46)			(46)			609			
5000317	TYLER	TX		08/26/2021		97,382		(18)			(18)			526			
5000318	CITRUS HEIGHTS	CA		08/26/2021		84,687		(65)			(65)			778			
5000319	ERNUL	NC		08/26/2021		60,688		(40)			(40)			429			
5000320	PERRY	FL		08/26/2021		95,549		(78)			(78)			640			
5000321	GOODYEAR	AZ		08/26/2021		47,032		(55)			(55)			803			
5000322	AMORY	MS		08/26/2021		54,084		(30)			(30)			670			
5000323	OXNARD	CA		08/26/2021		102,948		(61)			(61)			551			
5000324	LAKE SUZY	FL		08/26/2021		149,019		(63)			(63)			480			
5000325	LEESVILLE	LA		08/26/2021		49,860		(28)			(28)			417			
5000326	ROGERS	AR		08/26/2021		27,419		(25)			(25)			322			
5000329	EDMOND	OK		08/26/2021		93,860		(36)			(36)			491			
5000333	ANKENY	IA		08/26/2021		64,292		(47)			(47)			440			
5000336	GREENWOOD	IN		08/26/2021		31,408		(43)			(43)			317			
5000337	WHITE CITY	OR		08/26/2021		60,123		(44)			(44)			411			
5000338	CORDOVA	AL		08/26/2021		115,759		(64)			(64)			493			
5000339	SPRING HILL	FL		08/26/2021		34,400		(54)			(54)			338			
5000342	ROSEBURG	OR		08/26/2021		72,942		(60)			(60)			602			
5000343	DAVIE	FL		08/26/2021		63,013		(32)			(32)			475			
5000344	LAKE TAPPS	WA		08/26/2021		83,202		(54)			(54)			589			
5000345	ENNIS	TX		08/26/2021		62,646		(44)			(44)			601			
5000346	NORTH HIGHLANDS	CA		08/26/2021		73,789		(40)			(40)			370			
5000347	TROUTDALE	OR		08/26/2021		120,624		(86)			(86)			815			
5000348	GASTON	OR		08/26/2021		132,412		(105)			(105)			878			
5000349	SALEM	OR		08/26/2021		63,522		(57)			(57)			374			
5000351	LANCASTER	CA		08/26/2021		95,398		(40)			(40)			459			
5000352	CLACKAMAS	OR		08/26/2021		83,516		(50)			(50)			609			
5000353	OXNARD	CA		08/26/2021		287,412		(136)			(136)			1,560			

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
5000355	ALBUQUERQUE	NM		08/26/2021		74,872		(60)			(60)			525			
5000356	AMARILLO	TX		08/26/2021		146,201		(40)			(40)			514			
5000357	HANCOCK	NY		09/24/2021		135,551		(69)			(69)			598			
5000358	BRANFORD	FL		09/24/2021		168,541		(100)			(100)			780			
5000359	CAMERON	NC		09/24/2021		135,657		(51)			(51)			679			
5000360	VILLE PLATTE	LA		09/24/2021		107,497		(46)			(46)			535			
5000361	UMATILLA	OR		09/24/2021		218,320		(131)			(131)			1,615			
5000362	MIDDLEBURG	FL		09/24/2021		210,028		(66)			(66)			1,158			
5000363	TUCUMCARI	NM		09/24/2021		153,211		(60)			(60)			667			
5000364	MONROE	LA		09/24/2021		66,447		(35)			(35)			524			
5000365	LORIS	SC		09/24/2021		66,144		(36)			(36)			538			
5000366	PRATTVILLE	AL		09/24/2021		100,918		(80)			(80)			669			
5000367	QUAKERTOWN	PA		09/24/2021		104,763		(54)			(54)			465			
5000369	LOGANSPORT	LA		09/24/2021		38,331		(47)			(47)			413			
5000370	ORLANDO	FL		09/24/2021		52,793		(42)			(42)			349			
5000371	HANCEVILLE	AL		09/24/2021		205,268		(119)			(119)			821			
5000372	SYLMAR	CA		09/24/2021		186,709		(89)			(89)			581			
5000373	MULBERRY	AR		09/24/2021		112,426		(45)			(45)			929			
5000374	WINNSBORO	TX		09/24/2021		124,967		(46)			(46)			626			
5000375	DAVIE	FL		09/24/2021		63,289		(66)			(66)			699			
5000376	NORWALK	CA		09/24/2021		76,289		(36)			(36)			234			
5000377	ORLANDO	FL		09/24/2021		66,567		(53)			(53)			436			
5000378	STUART	FL		09/24/2021		63,416		(62)			(62)			446			
5000379	VERNON	CT		09/24/2021		59,336		(52)			(52)			701			
5000380	APOPKA	FL		09/24/2021		21,833		(34)			(34)			336			
5000381	ROSEVILLE	CA		09/24/2021		86,789		(40)			(40)			401			
5000382	ST STEPHENS	AL		09/24/2021		27,229		(43)			(43)			424			
5000383	HARTLAND	MI		09/24/2021		47,537		(37)			(37)			304			
5000384	SAN JOSE	CA		09/24/2021		244,703		(115)			(115)			1,130			
5000385	SIKESTON	MO		09/24/2021		164,690		(92)			(92)			696			
5000386	HAYWARD	CA		09/24/2021		323,409		(166)			(166)			1,424			
5000387	SUNNYVALE	CA		09/24/2021		239,912		(138)			(138)			938			
5000388	CORONA	CA		09/24/2021		137,332		(92)			(92)			452			
5000389	LANCASTER	CA		09/24/2021		121,364		(63)			(63)			725			
5000390	OCALA	FL		09/24/2021		21,746		(31)			(31)			287			
5000391	SAN JOSE	CA		09/24/2021		156,287		(63)			(63)			1,278			
5000393	LADY LAKE	FL		09/24/2021		50,582		(48)			(48)			586			
5000394	WARREN	OH		09/24/2021		18,981		(28)			(28)			450			
5000395	CORVALLIS	OR		09/24/2021		39,565		(32)			(32)			422			
5000396	FORT COLLINS	CO		09/24/2021		68,807		(41)			(41)			505			
5000397	AIKEN	SC		09/24/2021		150,425		(46)			(46)			623			
5000399	UMATILLA	FL		09/24/2021		185,962		(54)			(54)			799			
5000400	ARCHER	FL		09/24/2021		122,451		(34)			(34)			434			
5000401	JACKSONVILLE	AR		09/24/2021		171,380		(53)			(53)			709			
5000402	HARRAH	OK		09/24/2021		117,213		(38)			(38)			812			
5000403	SHADY POINT	OK		10/22/2021		150,651		(60)			(60)			1,040			
5000404	ABILENE	TX		10/22/2021		100,894		(28)			(28)			350			
5000405	GLEN ROSE	TX		10/22/2021		100,487		(38)			(38)			518			
5000406	BOYNTON BEACH	FL		10/22/2021		136,392		(108)			(108)			890			
5000407	GOLETA	CA		10/22/2021		69,927		(50)			(50)			122			
5000408	MOSES LAKE	WA		10/22/2021		82,890		(80)			(80)			475			
5000409	HOMER	LA		10/22/2021		130,212		(48)			(48)			644			
5000411	HAYWARD	CA		10/22/2021		223,397		(114)			(114)			984			
5000412	BLOOMINGBURG	NY		10/22/2021		19,266		(28)			(28)			372			
5000413	HARTLAND	MI		10/22/2021		126,223		(65)			(65)			556			
5000414	JACKSON	MO		10/22/2021		113,980		(58)			(58)			499			
5000415	SUNNYVALE	CA		10/22/2021		154,363		(57)			(57)			768			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/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
5000416	WASHINGTON	MI		10/22/2021		50,999		(49)			(49)			682			
5000417	SEGUIN	TX		10/22/2021		200,569		(76)			(76)			688			
5000418	HARRISBURG	PA		10/22/2021		24,097		(49)			(49)			985			
5000419	HOPKINS	MI		10/22/2021		17,052		(27)			(27)			711			
5000420	LAKE CITY	FL		10/22/2021		96,670		(58)			(58)			468			
5000421	FOX	AR		10/22/2021		126,000		(48)			(48)			675			
5000422	CLAYTON	CA		10/22/2021		226,454		(120)			(120)			1,033			
5000423	AUMSVILLE	OR		10/22/2021		66,950		(49)			(49)			451			
5000424	HOPKINS	MI		10/22/2021		55,420		(64)			(64)			901			
5000426	LAKESIDE	CA		10/22/2021		178,358		(92)			(92)			800			
5000427	HUNTINGTON BEACH	CA		10/22/2021		145,688								424			
5000428	PLANT CITY	FL		10/22/2021		257,357								2			
5000429	TRENTON	FL		10/22/2021		218,634		(62)			(62)			795			
5000430	PEARSALL	TX		10/22/2021		196,827		(60)			(60)			819			
5000431	TUCSON	AZ		11/19/2021		244,645		(92)			(92)			1,246			
5000432	OCALA	FL		11/19/2021		102,801		(49)			(49)			478			
5000433	LOUISA	KY		11/19/2021		84,746		(55)			(55)			390			
5000434	MARSHALL	TX		11/19/2021		84,184		(35)			(35)			266			
5000436	CUSHING	TX		11/19/2021		102,236		(79)			(79)			639			
5000438	MELBOURNE	FL		11/19/2021		64,160		(38)			(38)			463			
5000439	SPRING VALLEY	CA		11/19/2021		126,376		(65)			(65)			553			
5000440	PINELLAS PARK	FL		11/19/2021		34,663		(176)			(176)			4,881			
5000441	PORTLAND	MI		11/19/2021		55,276								226			
5000442	RIVERVIEW	FL		11/19/2021		63,723		(60)			(60)			353			
5000443	FLAT ROCK	MI		11/19/2021		24,693		(36)			(36)			378			
5000444	HOPKINS	MI		11/19/2021		58,821		(51)			(51)			668			
5000445	MAYS LANDING	NJ		11/19/2021		113,301		(98)			(98)			878			
5000446	SARASOTA	FL		11/19/2021		109,162		(97)			(97)			770			
5000447	ZEPHYRHILLS	FL		11/19/2021		45,701		(50)			(50)			502			
5000448	MARION	OH		11/19/2021		123,618		(40)			(40)			766			
5000449	TRENTON	FL		11/19/2021		104,689		(30)			(30)			491			
5000450	LA PUENTE	CA		11/19/2021		261,796		(82)			(82)			1,213			
5000451	MINERAL WELLS	TX		12/16/2021		86,354		(63)			(63)			573			
5000452	PERRYVILLE	MD		12/16/2021		163,898		(94)			(94)			631			
5000453	GOLDEN	CO		12/16/2021		47,452		(86)			(86)			665			
5000454	WALLED LAKE	MI		12/16/2021		13,944		(53)			(53)			409			
5000455	SURPRISE	AZ		12/16/2021		50,528		(43)			(43)			305			
5000456	CITRUS HEIGHTS	CA		12/16/2021		146,138		(74)			(74)			635			
5000457	BRIGHTON	MI		12/16/2021		31,941		(55)			(55)			508			
5000458	FAYETTEVILLE	GA		12/16/2021		30,237		(55)			(55)			425			
5000459	NEWARK VALLEY	NY		12/16/2021		70,472		(54)			(54)			440			
5000460	ASHLEY	OH		12/16/2021		97,136		(30)			(30)			398			
5000461	JACKSONVILLE	FL		12/16/2021		194,778		(59)			(59)			891			
5000462	LOWER LAKE	CA		01/25/2022		231,288		(73)			(73)			972			
5000463	SANFORD	NC		01/25/2022		293,586		(92)			(92)			1,661			
5000464	LORENA	TX		01/25/2022		164,706		(64)			(64)			864			
5000465	DELANO	TN		01/25/2022		87,897		(57)			(57)			600			
5000466	MUNFORD	AL		01/25/2022		79,846		(43)			(43)			644			
5000467	NEW RINGGOLD	PA		01/25/2022		33,480		(26)			(26)			242			
5000468	PRESTON	ID		01/25/2022		53,804		(26)			(26)			399			
5000469	OVERTON	TX		01/25/2022		96,156		(38)			(38)			519			
5000470	SAN JOSE	CA		01/25/2022		265,025		(158)			(158)			621			
5000471	FORESTHILL	CA		01/25/2022		73,043		(42)			(42)			281			
5000472	TALENT	OR		01/25/2022		75,804		(42)			(42)			316			
5000473	EL MIRAGE	AZ		01/25/2022		46,414		(34)			(34)			203			
5000474	HUDSONVILLE	MI		01/25/2022		51,567		(57)			(57)			745			

SCHEDULE B - PART 3

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

1	Location 2	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
5000475	VALRICO	FL		01/25/2022		66,631		(44)			(44)			454			
5000476	RAYNE	LA		01/25/2022		41,059		(35)			(35)			466			
5000477	DONALD	OR		01/25/2022		111,624		(88)			(88)			477			
5000478	MYRTLE BEACH	SC		01/25/2022		49,886		(58)			(58)			512			
5000479	STUART	FL		01/25/2022		73,835		(53)			(53)			487			
5000480	CORNELIUS	OR		01/25/2022		144,228		(79)			(79)			597			
5000481	SILVER CITY	NM		01/25/2022		87,796		(37)			(37)			502			
5000482	HEREFORD	PA		01/25/2022		76,909		(67)			(67)			300			
5000483	DEL VALLE	TX		01/25/2022		121,715		(74)			(74)			443			
5000484	OXNARD	CA		01/25/2022		221,994		(136)			(136)			1,032			
5000485	DAVIE	FL		01/25/2022		111,324		(86)			(86)			456			
5000486	MURRELLS INLET	SC		01/25/2022		62,744		(245)			(245)			1,715			
5000487	MELROSE	FL		01/25/2022		227,136		(98)			(98)			1,772			
5000488	NORWOOD	NC		01/25/2022		200,369		(58)			(58)			728			
5000489	QUITMAN	TX		01/25/2022		118,517		(37)			(37)			328			
5000490	FLORENCE	OR		01/25/2022		190,385		(51)			(51)			748			
5000491	SPARTA	MO		01/25/2022		134,135		(52)			(52)			1,317			
5000492	MOXEE	WA		01/25/2022		274,368		(78)			(78)			2,264			
5000493	ROXBORO	NC		02/18/2022		104,499		(80)			(80)			693			
5000494	DIANA	TX		02/18/2022		109,921		(60)			(60)			455			
5000495	JESSUP	MD		02/18/2022		83,177		(72)			(72)			466			
5000496	FORT DEPOSIT	AL		02/18/2022		66,565		(53)			(53)			704			
5000497	PIEDMONT	AL		02/18/2022		45,789		(40)			(40)			256			
5000498	POTTSTOWN	PA		02/18/2022		29,722		(27)			(27)			380			
5000499	ORLANDO	FL		02/18/2022		77,790		(76)			(76)			273			
5000500	CONWAY	SC		02/18/2022		145,539		(338)			(338)			42,359			
5000502	MONTICELLO	AR		02/18/2022		146,243		(79)			(79)			602			
5000503	COATESVILLE	PA		02/18/2022		29,363		(24)			(24)			330			
5000504	ROCKY POINT	NC		02/18/2022		103,136		(29)			(29)			370			
5000505	RUSKIN	FL		02/18/2022		242,015		(70)			(70)			1,374			
5000506	POINT	TX		02/18/2022		193,761		(60)			(60)			888			
5000507	LAKELAND	FL		02/18/2022		204,142		(61)			(61)			828			
5000508	CHIEFLAND	FL		02/18/2022		93,087		(30)			(30)			818			
5000509	COCHRANTON	PA		02/18/2022		159,737		(43)			(43)			539			
5000510	CLAREMORE	OK		04/13/2022		152,585		(104)			(104)			617			
5000511	MONETTA	SC		04/13/2022		67,913		(46)			(46)			1,891			
5000512	CROSSETT	AR		04/13/2022		141,925		(45)			(45)			709			
5000513	COLUMBUS	MS		04/13/2022		91,291		(42)			(42)			1,176			
5000514	HAMMOND	NY		04/13/2022		130,936		(79)			(79)			618			
5000516	SACRAMENTO	CA		04/13/2022		111,479		(63)			(63)			420			
5000517	DEL VALLE	TX		04/13/2022		90,441		(56)			(56)			333			
5000518	TUCSON	AZ		04/13/2022		108,180		(96)			(96)			614			
5000519	MACUNGIE	PA		04/13/2022		32,410		(19)			(19)			226			
5000520	BENSALEM	PA		04/13/2022		85,725		(68)			(68)			538			
5000521	DOVER	AR		04/13/2022		191,857		(59)			(59)			1,131			
5000522	PETALUMA	CA		04/13/2022		102,818		(65)			(65)			345			
5000523	OCEAN BREEZE	FL		04/13/2022		174,585		(156)			(156)			1,982			
5000524	GRASS VALLEY	CA		04/13/2022		46,246		(29)			(29)			155			
5000525	NOVI	MI		04/13/2022		42,941		(38)			(38)			243			
5000526	DADE CITY	FL		04/13/2022		85,599		(93)			(93)			1,092			
5000527	TAMPA	FL		04/13/2022		81,676		(58)			(58)			526			
5000529	BOISE	ID		04/13/2022		65,419		(41)			(41)			1,250			
5000530	BARNARD	MO		04/13/2022		149,578		(47)			(47)			610			
5000531	CAMPTONVILLE	CA		04/13/2022		313,653		(114)			(114)			5,860			
5000532	OXFORD	AL		05/27/2022		88,504		103			103			770			
5000533	BUTLER	PA		05/27/2022		41,404		84			84			503			
5000534	BISMARCK	AR		05/27/2022		286,722		241			241			1,706			

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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
5000535	FREEPORT	FL		05/27/2022		80,567		107			107			933			
5000536	HIGBEE	MO		05/27/2022		30,622		59			59			353			
5000537	LLANO	TX		05/27/2022		77,993		94			94			505			
5000538	WILLIS	TX		05/27/2022		94,564		72			72			466			
5000539	DOWNSVILLE	LA		05/27/2022		80,080		79			79			417			
5000540	MANSFIELD	LA		05/27/2022		71,140		108			108			639			
5000541	EL DORADO	AR		05/27/2022		165,963		138			138			745			
5000542	PACOLET	SC		05/27/2022		173,852		176			176			1,566			
5000543	HOLLY LAKE RANCH	TX		05/27/2022		48,646		68			68			1,071			
5000544	BLUE CREEK	OH		05/27/2022		17,344		22			22			119			
5000545	NEW BLOOMFIELD	PA		05/27/2022		76,175		87			87			456			
5000546	MICCO	FL		05/27/2022		38,484		52			52			294			
5000547	WILLIS	MI		05/27/2022		51,551		67			67			370			
5000548	PALM BEACH GARDENS	FL		05/27/2022		49,450		56			56			290			
5000549	SAN JOSE	CA		05/27/2022		140,301		139			139			753			
5000550	HAMBURG	PA		05/27/2022		69,949		86			86			466			
5000551	ENUMCLAW	WA		05/27/2022		143,626		108			108			521			
5000552	HOT SPRINGS	AR		05/27/2022		59,186		74			74			398			
5000553	ANAHEIM	CA		05/27/2022		90,790		68			68			329			
5000554	CHESHIRE	OR		05/27/2022		115,928		87			87			420			
5000555	QUITMAN	TX		05/27/2022		63,771		58			58			252			
5000556	LEVELLAND	TX		05/27/2022		61,142		70			70			446			
5000557	EULESS	TX		05/27/2022		168,929		128			128			613			
5000558	HUDSON	FL		05/27/2022		22,142		42			42			240			
5000559	PELL CITY	AL		05/27/2022		62,488		95			95			1,292			
5000560	LEESBURG	FL		05/27/2022		56,642		65			65			337			
5000561	KINGSBURY	TX		05/27/2022		83,517		(1)			(1)			212			
5000562	JOHNSTON	SC		05/27/2022		91,439		55			55			253			
5000563	HIGHLAND	NC		05/27/2022		237,242		197			197			1,066			
5000564	PALATKA	FL		05/27/2022		121,510		100			100			538			
5000565	HARLETON	TX		05/27/2022		139,219		101			101			517			
5000566	QUINLAN	TX		05/27/2022		221,646		183			183			986			
5000567	KARNACK	TX		05/27/2022		116,184		96			96			521			
5000568	HASTINGS	FL		05/27/2022		242,043		199			199			1,092			
5000569	MELBOURNE	AR		05/27/2022		70,289		53			53			275			
5000571	BROOKSVILLE	FL		05/27/2022		78,318		56			56			289			
5000572	PORUM	OK		05/27/2022		94,056		195			195			1,201			
5000573	CUSTER	WA		05/27/2022		367,508		274			274			1,421			
5000574	Staten Island	NY		06/09/2022		997,219		340			340			4,234			
5000575	Portland	OR		06/09/2022		408,742		118			118			1,376			
5000576	Mililani	HI		06/09/2022		1,291,187		417			417			5,100			
5000577	Staten Island	NY		06/09/2022		1,437,714		457			457			5,613			
5000578	Brooklyn	NY		06/09/2022		1,438,553		475			475			5,847			
5000581	Mililani	HI		06/09/2022		435,080		125			125			4,438			
5000583	Francis	UT		06/09/2022		450,368		151			151			1,861			
5000585	HASTINGS ON HUDSON	NY		06/09/2022		465,238		153			153			1,889			
5000587	Township Of Washington	NJ		06/09/2022		481,266		126			126			1,408			
5000588	Oceanside	NY		06/09/2022		849,130		282			282			3,468			
5000590	Washington	UT		06/09/2022		790,954		242			242			2,793			
5000591	Port Richey	FL		06/09/2022		95,891		33			33			407			
5000592	Morristown	AZ		06/09/2022		230,263		77			77			1,455			
5000593	La Crescenta	CA		06/09/2022		1,065,139		324			324			3,843			
5000594	Washington	UT		06/09/2022		654,522		172			172			1,915			
5000595	Sonora	CA		06/09/2022		120,252		35			35			387			
5000597	Hicksville	NY		06/09/2022		735,940		262			262			3,337			
5000598	San Diego	CA		06/09/2022		725,087		242			242			2,995			
5000599	Pembroke Pines	FL		06/09/2022		181,911		50			50			563			

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
5000602	Aventura	FL		06/09/2022		768,267		257			257			3,174			
5000603	Atlanta	GA		06/09/2022		495,470		168			168			2,093			
5000604	Burnsville	NC		06/09/2022		480,723		128			128			1,440			
5000605	Brigantine	NJ		06/09/2022		364,880		110			110			2,392			
5000607	Gainesville	FL		06/09/2022		152,918		44			44			515			
5000608	Stockton	CA		06/09/2022		315,635		84			84			946			
5000609	New York	NY		06/09/2022		2,260,602		828			828			10,703			
5000610	GOSHEN	NY		06/09/2022		600,355		177			177			2,069			
5000611	Staten Island	NY		06/09/2022		482,776		223			223			79,889			
5000613	Princeton	NJ		06/09/2022		851,826		316			316			4,400			
5000615	Irvine	CA		06/09/2022		1,647,940		494			494			3,888			
5000618	Brooklyn	NY		06/09/2022		1,352,419		491			491			6,297			
5000620	Montague	NJ		06/09/2022		355,305		89			89			968			
5000621	Cotton Wood Heights	UT		06/09/2022		1,342,795		462			462			5,946			
5000622	Bakersfield	CA		06/09/2022		383,097		117			117			6,084			
5000623	Rancho Mirage	CA		06/09/2022		431,661		20			20			78			
5000624	Nottingham	MD		06/09/2022		185,931		61			61			735			
5000625	Jamaica	NY		06/09/2022		1,009,029		371			371			4,800			
5000626	Point Pleasant Beach	NJ		06/09/2022		474,705		118			118			1,293			
5000627	Flemington	NJ		06/09/2022		566,114		192			192			2,403			
5000628	Haddonfield	NJ		06/09/2022		592,068		167			167			4,209			
5000630	Syosset	NY		06/09/2022		2,228,182		741			741			9,325			
5000631	Long Beach	NY		06/09/2022		450,025		152			152			2,200			
5000632	Norwood	NJ		06/09/2022		605,990		187			187			2,237			
5000634	Land O Lakes	FL		06/09/2022		387,765		122			122			1,464			
5000635	Meridian	ID		06/09/2022		240,136		78			78			970			
5000636	Brooklyn	NY		06/09/2022		737,793		247			247			3,063			
5000637	Hewlett Harbor	NY		06/09/2022		1,185,155		387			387			4,707			
5000639	Fresh Meadows	NY		06/09/2022		1,078,269		378			378			4,783			
5000640	Ossining	NY		06/09/2022		456,461		151			151			3,524			
5000641	Manteca	CA		06/09/2022		585,434		147			147			1,595			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022		209,552		68			68			832			
5000643	Rio Rancho	NM		06/09/2022		204,019		54			54			628			
5000645	San Carlos	CA		06/09/2022		2,595,556		789			789			9,365			
5000647	Montauk	NY		06/09/2022		940,060		288			288			3,426			
5000648	Corona	CA		06/09/2022		437,599		564			564			11,746			
5000649	Brooklyn	NY		06/09/2022		1,430,620		519			519			7,931			
5000650	Brooklyn	NY		06/09/2022		1,371,435		421			421			5,004			
5000652	Temecula	CA		06/09/2022		919,931		258			258			2,957			
5000653	Northport	NY		06/09/2022		602,447		221			221			2,867			
5000654	Broken Arrow	OK		06/09/2022		413,059		112			112			4,425			
5000655	Ontario	CA		06/09/2022		468,824		152			152			1,852			
5000656	Great Neck	NY		06/09/2022		1,346,249		397			397			4,640			
5000657	Ridgewood	NY		06/09/2022		800,985		236			236			2,761			
5000658	Spring Valley	NY		06/09/2022		691,981		216			216			2,583			
5000659	Brooklyn	NY		06/09/2022		2,153,998		634			634			7,423			
5000662	Holtsville	NY		06/09/2022		545,530		173			173			2,107			
5000663	Eagle Mountain	UT		06/09/2022		503,402		175			175			2,495			
5000664	Ozone Park	NY		06/09/2022		668,239		221			221			2,728			
5000666	Albuquerque	NM		06/09/2022		120,680		34			34			399			
5000667	Burlington	NJ		06/09/2022		161,285		49			49			599			
5000668	Huntington Beach	CA		06/09/2022		1,031,565		281			281			3,165			
5000669	Port Saint Lucie	FL		06/09/2022		215,453		60			60			693			
5000671	Bakersfield	CA		06/09/2022		408,368		123			123			1,473			
5000672	Holtsville	NY		06/09/2022		285,022		92			92			1,107			
5000675	NEWPORT COAST	CA		08/18/2022		2,630,773		3,612			3,612			13,898			
5000676	Mililani	HI		08/18/2022		2,710,771		2,639			2,639			12,911			

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
5000677	MIAMI	FL		08/18/2022		2,141,055		1,356			1,356			7,025			
5000679	GOLDEN BEACH	FL		08/18/2022		1,752,673		2,033			2,033			8,743			
5000682	SANTA PAULA	CA		08/18/2022		1,219,421		1,774			1,774			6,631			
5000683	DESTIN	FL		08/18/2022		1,247,010		1,054			1,054			5,605			
5000684	KIRKLAND	WA		08/18/2022		1,212,428		1,302			1,302			6,142			
5000685	MOUNTAIN VIEW	CA		08/18/2022		1,183,761		1,635			1,635			8,765			
5000686	SAN DIEGO	CA		08/18/2022		1,089,384		1,456			1,456			5,991			
5000687	RANCHO MIRAGE	CA		08/18/2022		976,050		834			834			4,499			
5000688	IRVING	TX		08/18/2022		915,931		671			671			3,298			
5000689	STATEN ISLAND	NY		08/18/2022		823,221		627			627			4,214			
5000690	WILLIS	TX		08/18/2022		765,135		796			796			3,818			
5000692	PONTE VEDRA BEACH	FL		08/18/2022		717,956		1,145			1,145			4,180			
5000693	RANCHO MIRAGE	CA		08/18/2022		728,654		908			908			3,674			
5000694	RENO	NV		08/18/2022		679,548		405			405			1,865			
5000696	Washington	UT		08/18/2022		640,213		492			492			2,528			
5000697	SEATTLE	WA		08/18/2022		545,295		684			684			2,869			
5000698	SANTA MONICA	CA		08/18/2022		532,839		466			466			2,459			
5000701	SELBYVILLE	DE		08/18/2022		468,313		280			280			1,302			
5000702	PLEASANTON	CA		08/18/2022		453,362		388			388			2,071			
5000703	CONCORD	CA		08/18/2022		409,130		497			497			2,768			
5000704	FALL RIVER	MA		08/18/2022		393,437		498			498			1,073			
5000706	STATEN ISLAND	NY		08/18/2022		399,906		303			303			4,624			
5000707	CHESTERFIELD	VA		08/18/2022		398,055		350			350			1,817			
5000708	WEST ISLIP	NY		08/18/2022		354,276		532			532			1,820			
5000709	MIAMI SPRINGS	FL		08/18/2022		360,819		307			307			1,640			
5000710	FRANKLIN LAKES	NJ		08/18/2022		359,507		302			302			1,600			
5000711	MIAMI	FL		08/18/2022		352,756		254			254			1,262			
5000712	ORLANDO	FL		08/18/2022		308,335		182			182			837			
5000713	LAS VEGAS	NV		08/18/2022		302,061		14			14			1,886			
5000714	OZONE PARK	NY		08/18/2022		274,927		173			173			816			
5000715	DAVENPORT	FL		08/18/2022		232,612		130			130			580			
5000716	BROOKLYN	NY		08/18/2022		229,450		150			150			719			
5000717	CARMEL	NY		08/18/2022		201,507		143			143			631			
5000718	NORTH BEACH	MD		08/18/2022		193,979		127			127			626			
5000719	LEXINGTON PARK	MD		08/18/2022		192,812		121			121			563			
5000720	HAMPTON	NH		08/18/2022		191,872		152			152			795			
5000721	CORAL GABLES	FL		08/18/2022		189,673		90			90			1,279			
5000722	DELRAY BEACH	FL		08/18/2022		182,999		153			153			1,081			
5000723	HAINES CITY	FL		08/18/2022		154,173		140			140			750			
5000724	BALTIMORE	MD		08/18/2022		140,861		87			87			425			
5000725	FREDERICKSBURG	VA		08/18/2022		137,707		86			86			542			
5000726	CONROE	TX		08/18/2022		115,696		70			70			325			
5000727	CONROE	TX		08/18/2022		115,696		70			70			325			
5000728	PHILADELPHIA	PA		08/18/2022		110,130		64			64			290			
5000729	PHILADELPHIA	PA		08/18/2022		91,917		109			109			1,410			
5000730	TERRE HAUTE	IN		08/18/2022		96,721		104			104			357			
0299999 - Mortgages with partial repayments						249,130,766		(21,766)			(21,766)			2,847,575			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						282,788,993		(22,984)			(22,984)		33,555,458	36,379,897		(23,136)	(23,136)

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 Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
BES2XR-BR-8	VOLOFIN STL - ZEPHYRUS			DIRECT FUNDING		07/29/2022		2,025,000				
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II			BLACKSTONE TACTICAL OPPORTUNIT		01/26/2015		119,495				
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I L.P.			DIRECT FUNDING		08/10/2017		5,095,154				
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			DIRECT FUNDING		07/13/2021		379,565				
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			VIEWPOINT VENTURES FUND		01/21/2022		379,362				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated								7,998,576				XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having 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												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												
BES354-LK-2	INVESTCORP US PRIVATE FEEDER			INVESTCORP US PRIVATE FEEDER		01/18/2023		1,500,000				
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated								1,500,000				XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated												

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
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated												
Any Other Class of Assets - Unaffiliated												
Any Other Class of Assets - Affiliated												
6099999 – Subtotals - Unaffiliated								9,498,576				XXX
6199999 – Subtotals - Affiliated												XXX
6299999 Totals								9,498,576				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 Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
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																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
BGH530-RN-2	PDFNI 2017			DIRECT FUNDING	06/09/2017	01/17/2023	722,003							722,003	722,003				
BGH523-TA-3	PDFNI 2017 LLC INTEREST 4			DIRECT FUNDING	05/09/2017	01/17/2023	839,902							839,902	839,902				
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST			DIRECT FUNDING	04/12/2016	01/17/2023	4,359,145							4,359,145	4,359,145				
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			DIRECT FUNDING	07/06/2016	01/17/2023	1,230,615							1,230,615	1,230,615				
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 3			DIRECT FUNDING	08/26/2016	01/17/2023	959,509							959,509	959,509				
59801R-AE-7	MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS			Paydown	12/20/2021	01/19/2023	700		8,322			8,322		9,022	9,022				
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10A CLASS			Paydown	12/20/2021	10/25/2022	466,517							466,517	466,517				
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS			Paydown	10/13/2020	01/20/2023	144,738							144,738	144,738				
4699999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated							8,723,129		8,322			8,322		8,731,451	8,731,451				
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
6099999 – Subtotals - Unaffiliated							8,723,129		8,322			8,322		8,731,451	8,731,451				
6199999 – Subtotals - Affiliated																			
6299999 Totals							8,723,129		8,322			8,322		8,731,451	8,731,451				

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									
91282C-GM-7	US TREASURY N B 3.500% 02/15/33		03/02/2023	CITADEL SECURITIES INSTITUTION	XXX	1,906,250	2,000,000	2,901	1.A FE
0109999999 - Bonds - U.S. Governments						1,906,250	2,000,000	2,901	XXX
Bonds - All Other Governments									
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									
3133EP-DG-7	FEDERAL FARM CREDIT BANK 5.720% 03/16/		03/09/2023	RBC Capital Markets, LLC	XXX	6,250,000	6,250,000		1.A FE
3133EP-EJ-0	FEDERAL FARM CREDIT BANK 6.200% 04/03/		03/23/2023	RBC Capital Markets, LLC	XXX	6,514,000	6,514,000		1.B FE
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		03/01/2023	Interest Capitalization	XXX	6,544	6,544		1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		03/01/2023	Interest Capitalization	XXX	2,537	2,537		1.A
35564K-P4-5	FREDDIE MAC STACR SERIES 2023 DNA1 CLASS		03/06/2023	BANK OF AMERICA MERRILL LYNCH	XXX	1,850,000	1,850,000		1.A
35564K-P9-4	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS		03/06/2023	BANK OF AMERICA MERRILL LYNCH	XXX	1,000,000	1,000,000		1.A
BGH82K-U4-1	AA FAMILY HOUSING HOLDINGS LLC 7.264%		03/14/2023	DIRECT FUNDING	XXX	478,325	478,325		1.E PL
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						16,101,406	16,101,406		XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/		01/23/2023	DIRECT FUNDING	XXX	28,068,536	28,068,562		2.B Z
00206R-MP-4	AT T INC 5.539% 02/20/26		02/23/2023	GOLDMAN SACHS & CO	XXX	7,001,820	7,000,000	5,385	2.B FE
023135-BU-9	AMAZON COM INC 2.700% 06/03/60		01/05/2023	GOLDMAN SACHS & CO	XXX	25,462,800	40,000,000	108,000	1.D FE
03027X-AD-2	AMERICAN TOWER CORP 5.000% 02/15/24		02/13/2023	GOLDMAN SACHS & CO	XXX	3,991,040	4,000,000		2.C FE
03027X-BK-5	AMERICAN TOWER CORP 2.950% 01/15/51		01/05/2023	GOLDMAN SACHS & CO	XXX	28,976,400	45,000,000	641,625	2.C FE
031162-BV-1	AMGEN INC 3.625% 05/22/24		02/23/2023	GOLDMAN SACHS & CO	XXX	4,896,200	5,000,000	47,830	2.A FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		03/08/2023	MORGAN STANLEY & CO	XXX	3,073,806	3,250,000	18,051	1.A FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		03/08/2023	MORGAN STANLEY & CO	XXX	468,464	500,000	2,777	1.C FE
04685A-2K-6	ATHENE GLOBAL FUNDING SERIES 144A 2.95		02/23/2023	GOLDMAN SACHS & CO	XXX	3,601,240	4,000,000	34,417	1.E FE
055531-AA-5	BLP COMMERCIAL MORTGAGE TRUST SERIES 202		02/17/2023	CIT Group Holdings Inc.	XXX	5,984,807	6,000,000		1.A FE
05605@-AA-4	EXTELL DEER VALLEY RESORTS 5.000% 10/0		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	581,073	650,000	15,979	1.D PL
05605@-AA-4	EXTELL DEER VALLEY RESORTS 5.000% 10/0		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	312,886	350,000	8,604	1.D FE
05682*-AC-8	BAIN CAPITAL HOLDINGS LP 2.840% 04/15/		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	1,450,434	2,000,000	26,033	1.D PL
071813-CH-0	BAXTER INTERNATIONAL INC 1.322% 11/29/		02/13/2023	GOLDMAN SACHS & CO	XXX	4,667,450	5,000,000	13,954	2.B FE
071813-CL-1	BAXTER INTERNATIONAL INC 1.915% 02/01/		02/23/2023	GOLDMAN SACHS & CO	XXX	2,631,030	3,000,000	4,149	2.B FE
075887-BF-5	BECTON DICKINSON AND CO 3.734% 12/15/2		02/23/2023	GOLDMAN SACHS & CO	XXX	4,870,950	5,000,000	37,340	2.B FE
075887-BV-0	BECTON DICKINSON AND CO 3.363% 06/06/2		02/13/2023	GOLDMAN SACHS & CO	XXX	3,908,960	4,000,000	25,783	2.B FE
09062X-AF-0	BIOGEN INC 4.050% 09/15/25		02/13/2023	GOLDMAN SACHS & CO	XXX	3,412,780	3,500,000	59,063	2.A FE
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		02/16/2023	STIFEL NICOLAUS & COMPANY, INC	XXX	629,249	630,005		1.B FE
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		02/16/2023	STIFEL NICOLAUS & COMPANY, INC	XXX	11,855,751	11,869,995		1.F FE
14677Y-AB-4	CARTIGA ASSET FINANCE TRUST LL SERIES 20		02/16/2023	STIFEL NICOLAUS & COMPANY, INC	XXX	2,453,000	2,500,000		2.B FE
15678E-AC-2	CERITY PARTNERS EQUITY HOLDING 10.641%		01/24/2023	Tax Free Exchange	XXX	478,800	478,800		2.B Z
18055#-AM-4	CLARION LION PROPERTIES HLDS 4.600% 02		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	3,264,086	3,300,000	19,397	1.G
20030N-CR-0	COMCAST CORP 3.700% 04/15/24		02/13/2023	GOLDMAN SACHS & CO	XXX	3,934,240	4,000,000	49,333	1.G FE
20030N-DQ-1	COMCAST CORP 2.650% 08/15/62		01/05/2023	GOLDMAN SACHS & CO	XXX	23,900,800	40,000,000	424,000	1.G FE
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375% 07/15/2		02/13/2023	GOLDMAN SACHS & CO	XXX	4,965,950	5,000,000	22,396	2.C FE
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER L SERIES 201		03/07/2023	Barclays Capital	XXX	897,473	937,500	5,126	2.A FE
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUER B 3.65		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	139,855	175,000	674	1.F PL
26113@-AA-5	DYAL CAPITAL PARTNERS IV ISSUER A 3.65		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	259,731	325,000	1,252	1.F PL
26746*-AA-2	DYAL CAPITAL PARTNERS III LP 4.400% 06		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	233,368	273,699	3,512	1.G PL
26746@-AA-0	DYAL CAPITAL PARTNERS III LP 4.400% 06		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	406,116	476,301	6,113	1.G PL
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 11.135% 10/		02/27/2023	DIRECT FUNDING	XXX	154,762	154,762		4.B Z
30161N-BH-3	EXELON CORP SERIES WI 4.100% 03/15/52		12/23/2022	Tax Free Exchange	XXX	2,498,298	2,500,000	27,903	2.B FE
31620M-BQ-8	FIDELITY NATL INFO SERV 0.600% 03/01/2		02/13/2023	GOLDMAN SACHS & CO	XXX	3,814,840	4,000,000	10,933	2.B FE
31620M-BR-6	FIDELITY NATL INFO SERV 1.150% 03/01/2		02/23/2023	GOLDMAN SACHS & CO	XXX	7,035,360	8,000,000	44,978	2.B FE
34490@-AD-6	FOOTBALL CLUB TERM NOTES 3.330% 10/05/		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	879,052	1,000,000	16,280	1.F FE
38141G-YE-8	GOLDMAN SACHS GROUP INC 0.657% 09/10/2		02/13/2023	GOLDMAN SACHS & CO	XXX	9,717,500	10,000,000	28,288	1.F FE
38305#-AC-2	GORILLA INVESTOR LLC 11.116% 03/15/27		02/22/2023	CLEAR SPRING PROPERTY&CASUALTY	XXX	2,470,217	2,470,217	31,958	1.F PL
404119-BN-8	HCA INC 5.000% 03/15/24		02/13/2023	GOLDMAN SACHS & CO	XXX	6,977,950	7,000,000	145,833	2.C FE
404119-BR-9	HCA INC 5.375% 02/01/25		02/13/2023	GOLDMAN SACHS & CO	XXX	5,982,660	6,000,000	12,542	2.C FE
404119-CB-3	HCA INC 3.500% 07/15/51		02/13/2023	GOLDMAN SACHS & CO	XXX	17,051,250	25,000,000	72,917	2.C FE
44988D-AA-3	IP LENDING I LLC 4.000% 09/08/25		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	313,916	342,143		1.G FE
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		01/31/2023	NOMURA SECURITIES INTERNATIONA	XXX	1,499,983	1,500,000	10,055	1.D FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45290B-AD-1	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		02/02/2023	NOMURA SECURITIES INTERNATIONA	XXX	1,469,535	1,500,000	12,414	2.C FE
45866F-AQ-7	INTERCONTINENTALEXCHANGE 3.000% 09/15/		01/05/2023	GOLDMAN SACHS & CO	XXX	26,088,800	40,000,000	380,000	1.G FE
46647P-CK-0	JPMORGAN CHASE & SERIES F2F 0.969% 06/		02/23/2023	GOLDMAN SACHS & CO	XXX	7,514,480	8,000,000	13,781	1.E FE
48252#-AA-8	KKR EAGLE ASSET FINANCING LLC 5.500% 1		03/31/2023	DLNY GA DLIM Mgd. - Sec.	XXX	444,053	544,387		1.G PL
48555L-AA-9	KAPITUS ASSET SECURITIZATION I SERIES 20		03/24/2023	GUGGENHEIM SECURITIES, LLC	XXX	26,249,777	26,250,000		2.B Z
48555L-AB-7	KAPITUS ASSET SECURITIZATION I SERIES 20		03/24/2023	GUGGENHEIM SECURITIES, LLC	XXX	5,016,842	5,017,000		2.B Z
48555L-AC-5	KAPITUS ASSET SECURITIZATION I SERIES 20		03/24/2023	GUGGENHEIM SECURITIES, LLC	XXX	4,780,870	4,781,000		2.B Z
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.901% 0		02/28/2023	DIRECT FUNDING	XXX	6,332,000	6,332,000		1.E FE
50188C-AB-8	LCOR REPACK TRUST SERIES A 0.000% 09/1		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	5,402,363	13,500,000		1.F PL
53946M-AG-2	LOANCORE 2018 CRE1 ISSUER LT SERIES 2018		03/23/2023	Barclays Capital	XXX	248,805	256,500	619	1.F FE
55336V-AG-5	MPLX LP 4.875% 12/01/24		02/23/2023	GOLDMAN SACHS & CO	XXX	12,883,330	13,000,000	143,271	2.B FE
55395@-AA-3	MOFFETT TOWERS II 5.900% 11/01/27		03/31/2023	DLNY SA Keyport DLIM Mgd. - Se	XXX	14,985,740	15,000,000		1.B PL
57110P-AC-5	MARLETTE FUNDING TRUST SERIES 2023 1A CL		03/22/2023	CANTOR FITZGERALD & CO	XXX	2,995,313	3,000,000	13,200	2.B Z
58604#-AA-2	MMRI DIAGNOSTIC HOLDINGS LLC 11.159% 09		02/22/2023	CLEAR SPRING PROPERTY&CASUALTY	XXX	3,000,000	3,000,000	44,808	2.C PL
61747Y-EF-8	MORGAN STANLEY 2.484% 09/16/36		02/13/2023	GOLDMAN SACHS & CO	XXX	19,203,500	25,000,000	257,025	2.A FE
61772B-AA-1	MORGAN STANLEY 0.731% 04/05/24		02/13/2023	GOLDMAN SACHS & CO	XXX	5,460,235	5,500,000	14,518	1.E FE
62534K-AA-8	MULLIGAN ASSET SECURITIZATION SERIES 202		01/20/2023	Guggenheim Securities, LLC	XXX	17,249,596	17,250,000		1.F FE
629377-CT-7	NRG ENERGY INC SERIES 144A 7.000% 03/1		03/02/2023	GOLDMAN SACHS & CO	XXX	1,974,980	2,000,000		2.C FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.022%		02/22/2023	CLEAR SPRING PROPERTY&CASUALTY	XXX	2,880,665	2,880,665	40,962	1.G Z
78646U-AB-5	SAFEHOLD OPERATING PARTN 2.850% 01/15/		03/07/2023	TRUIST SECURITIES INC	XXX	2,110,543	2,750,000	11,756	2.A FE
81124*-AA-9	SCULPTOR CAPITAL LP 10.934% 09/25/27		02/27/2023	CLEAR SPRING PROPERTY&CASUALTY	XXX	5,000,000	5,000,000		1.G PL
824348-BQ-8	SHERWIN WILLIAMS CO 4.050% 08/08/24		02/13/2023	GOLDMAN SACHS & CO	XXX	7,870,000	8,000,000	6,300	2.B FE
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		03/16/2023	DIRECT FUNDING	XXX	4,900,000	4,900,000		2.C Z
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		01/03/2023	Interest Capitalization	XXX	1,035,464	1,035,464		2.C Z
85208@-AA-7	SPRINT INTERMEDIATE HLDGS III SPRINT INT		03/31/2023	Interest Capitalization	XXX	80,143	80,143		4.C Z
85236K-AF-9	STACK INFRASTRUCTURE ISSUER LL SERIES 20		03/08/2023	MORGAN STANLEY & CO	XXX	1,960,560	2,000,000		1.G FE
854502-AT-8	STANLEY BLACK & DECKER INC 6.000% 03/0		03/01/2023	WELLS FARGO SECURITIES, LLC	XXX	3,995,720	4,000,000		2.A FE
86171#-AA-6	STONE POINT CAPITAL LLC 3.200% 02/26/3		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	444,209	600,000	1,813	1.F PL
86805*-AA-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		01/06/2023	DIRECT FUNDING	XXX	1,680,000	1,680,000		2.C Z
87264A-BB-0	T MOBILE USA INC SERIES WI 3.500% 04/1		02/13/2023	GOLDMAN SACHS & CO	XXX	11,575,800	12,000,000	140,000	2.C FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020		03/07/2023	BOFA SECURITIES INC	XXX	336,705	383,692	425	1.F FE
907818-DV-7	UNION PACIFIC CORP 3.750% 03/15/24		02/13/2023	GOLDMAN SACHS & CO	XXX	1,971,200	2,000,000	31,250	1.G FE
92212K-AE-6	VANTAGE DATA CENTERS LLC SERIES 2023-1A		03/15/2023	Deutschebank Securities	XXX	2,750,000	2,750,000		1.G FE
92343V-FV-1	VERIZON COMMUNICATIONS 3.000% 11/20/60		01/05/2023	GOLDMAN SACHS & CO	XXX	24,984,800	40,000,000	163,333	2.A FE
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2		03/14/2023	MORGAN STANLEY & CO	XXX	4,499,965	4,500,000	16,257	1.A FE
92539D-AD-0	VERUS SECURITIZATION TRUST SERIES 2023 2		03/14/2023	MORGAN STANLEY & CO	XXX	1,458,585	1,500,000	6,701	2.C FE
931427-AH-1	WALGREENS BOOTS ALLIANCE 3.800% 11/18/		02/23/2023	GOLDMAN SACHS & CO	XXX	5,847,640	6,000,000	56,367	2.B FE
931427-AT-5	WALGREENS BOOTS ALLIANCE 4.100% 04/15/		02/13/2023	GOLDMAN SACHS & CO	XXX	18,765,000	25,000,000	341,667	2.B FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		03/21/2023	GUGGENHEIM SECURITIES, LLC	XXX	515,420	620,550	2,958	2.B FE
BES1L0-YU-0	LAB CRAFTERS INTERMEDIATE HOLD 12.159%		01/03/2023	Interest Capitalization	XXX	160,479	160,479		2.C Z
BES1NC-74-0	ATLAS INTERMEDIATE III LLC 10.315% 04/2		01/09/2023	DIRECT FUNDING	XXX	1,000,000	1,000,000		4.C Z
BES2GU-Y0-4	CLARUS CAPITAL LLC 7.913% 09/30/31		03/29/2023	DIRECT FUNDING	XXX	40,013,632	40,013,632		2.C Z
BES2GU-Y5-3	CLARUS CAPITAL LLC 10.000% 09/30/31		03/29/2023	DIRECT FUNDING	XXX	6,619,128	6,619,128		2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 12.250% 12/22/28		03/30/2023	DIRECT FUNDING	XXX	2,021,341	2,021,341		2.C Z
BES2S1-65-5	HLSG INTERMEDIATE LLC 11.080% 03/31/28		02/03/2023	DIRECT FUNDING	XXX	305,555	305,555		2.C Z
BES2SW-N7-4	ROTOLO CONSULTANTS INC 10.663% 12/20/2		02/22/2023	CLEAR SPRING PROPERTY&CASUALTY	XXX	1,920,802	1,920,802	12,643	2.C Z
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 03/		03/09/2023	DIRECT FUNDING	XXX	4,600,000	4,600,000		2.C Z
BES2TB-Y5-1	TAILOS INC SECURED 6.500% 03/31/24		01/10/2023	DIRECT FUNDING	XXX	175,570	175,570		2.B Z
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 10.811%		03/30/2023	DIRECT FUNDING	XXX	299,465	299,465		2.B Z
BES2W4-KQ-2	SGA DENTAL PARTNERS OPCO LLC 10.898% 06		03/23/2023	DIRECT FUNDING	XXX	3,060,000	3,060,000		2.B Z
BES2W4-TP-5	PATHSTONE FAMILY OFFICE LLC 9.934% 12/		03/01/2023	DIRECT FUNDING	XXX	769,231	769,231		2.B Z
BES2WE-C2-2	APT OPCO 11.413% 12/28/26		03/10/2023	DIRECT FUNDING	XXX	2,451,429	2,476,190		2.B Z
BES31D-VH-2	GCM Progress LLC 9.843% 10/03/28		03/27/2023	DIRECT FUNDING	XXX	168,000	168,000		2.B Z
BES32V-L5-8	GC WAVES HOLDINGS INC 10.601% 08/13/26		02/03/2023	DIRECT FUNDING	XXX	173,250	175,000		2.B Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.163% 10/02/25		03/31/2023	DIRECT FUNDING	XXX	1,324,400	1,324,400		2.B Z
BES32Z-8X-3	BACKCAST SPECTRA ARTICOM 8.908% 11/03/		02/23/2023	Various	XXX	4,309,750	4,309,750		2.B Z
BES344-94-3	CLARUS CAPITAL LLC 7.713% 09/30/31		03/29/2023	DIRECT FUNDING	XXX	13,337,877	13,337,877		2.B Z
BES344-94-3	CLARUS CAPITAL LLC 7.713% 09/30/31		12/21/2022	Tax Free Exchange	XXX	24,050,353	24,050,353		2.B Z
BES34C-ZC-8	CHOREO BUYER LLC 10.409% 02/18/28		01/31/2023	DIRECT FUNDING	XXX	6,773,333	6,773,333		2.B Z
BES354-LL-0	INVESTCORP US PRIVATE FEEDER 6.000% 07		01/18/2023	INVESTCORP PRIVATE FEEDER	XXX	3,500,000	3,500,000		2.B Z
BES37V-2E-5	WATERFORD CAPITAL INVESTORS LL 8.500%		03/21/2023	WATERFORD CAPITAL INVESTORS LL	XXX	61,500,000	61,500,000		2.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BES37V-2H-8	RAVENA INVESTORS LLC 8.300% 03/31/28		03/21/2023	RAVENA INVESTORS LLC	XXX	50,000,000	50,000,000		2.B Z
BES37V-2J-4	GREENBUSH CAPITAL INVESTORS LL 8.200%		03/24/2023	GREENBUSH CAPITAL INVESTORS, L	XXX	63,700,000	63,700,000		2.B Z
BES37V-2K-1	LAWLER CAPITAL INVESTORS LLC 8.100% 03		03/24/2023	LAWLER CAPITAL INVESTORS LLC	XXX	65,500,000	65,500,000		2.B Z
BES38G-F2-9	EAGLE POINT HOLDINGS BORROWER 9.641% 0		03/31/2023	DIRECT FUNDING	XXX	24,000,000	24,000,000		2.B Z
BES38G-FT-0	CHOREO BUYER LLC 10.159% 02/18/28		03/30/2023	DIRECT FUNDING	XXX	1,333,333	1,333,333		2.B Z
C2368#-AA-3	CERTUS OIL AND GAS INC 11.750% 07/15/25		02/22/2023	CLEAR SPRING PROPERTY&CASUALTY	XXX	400,000	400,000	2,750	2.B Z
T6827#-AB-9	GUGGENHEIM NSA NAPOLI-MIRABELL GUGGENHEI		03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	221,249	250,000	6,042	1.G PL
009088-AA-3	AIR CANADA 2015 2A PTT 3.750% 06/15/29	A	03/16/2023	CANTOR FITZGERALD & CO	XXX	225,535	247,162	2,446	1.G FE
009090-AA-9	AIR CANADA 2015 1A PTT SERIES 144A 3.6	A	03/09/2023	CANTOR FITZGERALD & CO	XXX	7,794,627	8,426,623	147,667	1.F FE
00774M-AN-5	AERCAP IRELAND CAP GLOBA 6.500% 07/15/	D	02/13/2023	GOLDMAN SACHS & CO	XXX	10,113,100	10,000,000	54,167	2.B FE
00774M-AZ-8	AERCAP IRELAND CAP GLOBA 3.850% 10/29/	D	02/13/2023	GOLDMAN SACHS & CO	XXX	19,084,000	25,000,000	283,403	2.B FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	03/30/2023	DELAWARE LIFE OF NEW YORK	XXX	1,513,812	1,691,042	6,374	1.D PL
03329T-AJ-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2016	D	01/12/2023	MORGAN STANLEY & CO	XXX	3,440,000	4,000,000	27,760	1.D FE
04686J-AD-3	ATHENE HOLDING LTD 3.950% 05/25/51	D	02/13/2023	GOLDMAN SACHS & CO	XXX	18,372,500	25,000,000	219,444	2.A FE
17150E-AC-5	CHURCHILL MIDDLE MARKET CLO LT SERIES 20	D	03/16/2023	NATIXIS SECURITIES AMERICAS	XXX	20,000,000	20,000,000		2.B Z
46602A-AU-6	IVYH 9A C SERIES 7A CLASS ARR 144A 6.2	D	01/03/2023	MIZUHO SECURITIES USA LLC	XXX	4,805,000	5,000,000	61,200	1.A FE
46604E-AJ-1	IVY HILL MIDDLE MARKET CREDIT SERIES 9A	D	01/06/2023	Wells Fargo Bank	XXX	9,340,000	10,000,000	131,895	1.C FE
87240P-AJ-0	TCP WHITNEY CLO LTD SERIES 2017-1A CLASS	D	01/03/2023	MIZUHO SECURITIES USA LLC	XXX	5,285,500	5,500,000	42,456	1.A FE
BES20L-K5-5	PEARL FINANCE 2020 DAC 6.632% 11/17/32	B	03/08/2023	GOLDMAN SACHS & CO	XXX	754,530	788,004	3,049	2.C FE
Z95CRB-NH-7	AGORA SECURITIES UK 2021 DAC A 7.308%	B	03/08/2023	GOLDMAN SACHS & CO	XXX	294,405	323,043	2,667	2.B FE
38380K-DT-9	SPARK DSO MIDCO LLC 0.000% 04/19/26		01/30/2023	DIRECT FUNDING	XXX	562,500	562,500		2.B Z
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						996,411,207	1,122,145,198	4,685,868	XXX
Bonds - Hybrid Securities									
Bonds - Parent, Subsidiaries and Affiliates									
Bonds - SVO Identified Funds									
Bonds - Unaffiliated Bank Loans									
Bonds - Unaffiliated Certificates of Deposit									
2509999997 - Bonds - Subtotals - Bonds - Part 3						1,014,418,863	1,140,246,604	4,688,769	XXX
2509999999 - Bonds - Subtotals - Bonds						1,014,418,863	1,140,246,604	4,688,769	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
55392@-10-8	706 MISSION STREET CO LLC 6.000% 12/21		03/31/2023	DIRECT FUNDING	21,390,131.450	21,390,131			1.F PL
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						21,390,131	XXX		XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred									
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred									
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred									
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						21,390,131	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						21,390,131	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
BES2NT-E6-8	BHARCAP SPONSOR LLC		12/14/2022	DIRECT ASSET FUNDS	68,958.750	68,959	XXX		XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						68,959	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31339*-10-7	FEDERAL HOME LOAN BANK		03/15/2023	DIRECT FUNDING	157,490.000	15,749,000	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						15,749,000	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									
000000-00-0	Delaware Life and Annuity Company		11/15/2022	Capital Contribution	100.000	23,000,000	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other						23,000,000	XXX		XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						38,817,959	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						38,817,959	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						60,208,090	XXX		XXX
6009999999 Totals						1,074,626,953	XXX	4,688,769	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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																					
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32		03/01/2023	Paydown	XXX	2,326	2,326	2,410	2,362		(36)		(36)		2,326				23	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		03/01/2023	Paydown	XXX	375	375	431	420		(46)		(46)		375				4	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		03/01/2023	Paydown	XXX	1,351	1,351	1,351	1,351						1,351				12	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		03/01/2023	Paydown	XXX	793	793	887	859		(66)		(66)		793				8	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		03/01/2023	Paydown	XXX	29,757	29,757	30,641	30,136		(378)		(378)		29,757				296	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		03/01/2023	Paydown	XXX	253	253	285	277		(24)		(24)		253				3	10/15/2027	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		03/01/2023	Paydown	XXX	63,109	63,109	62,974	62,966		143		143		63,109				368	11/20/2047	1.A
0109999999 - Bonds - U.S. Governments						97,964	97,964	98,979	98,371		(407)		(407)		97,964				714	XXX	XXX
Bonds - All Other Governments																					
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEV LEASE BACKE	D	01/01/2023	Paydown	XXX	665,099	665,099	665,099	665,099						665,099				20,252	01/01/2023	3.A
0309999999 - Bonds - All Other Governments						665,099	665,099	665,099	665,099						665,099				20,252	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		01/17/2023	Redemption 100.0000	XXX	14	14	14	14						14					07/15/2054	1.C FE
05178T-AA-9	AURORA MILITARY HOUSE III SERIES 144A		01/17/2023	Redemption 100.0000	XXX	16,759	16,759	17,778	17,428		11		11		17,438		(679)	(679)	488	07/15/2034	1.F FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		03/10/2023	Paydown	XXX	12,421	12,421	12,449	12,445						12,445		(24)	(24)	119	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		03/10/2023	Paydown	XXX	3,336	3,336	3,294	3,299		38		38		3,336				34	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		03/10/2023	Paydown	XXX	8,680	8,680	11,108	10,835		(2,155)		(2,155)		8,680				100	07/10/2055	1.E FE
20753Y-CK-6	FANNIE MAE CAS SERIES 2022 R04 CLASS 1M2		02/02/2023	BANK OF AMERICA MERRILL LYNCH	XXX	768,657	760,870	760,870	760,870						760,870		7,787	7,787	6,187	03/25/2042	1.A
20755D-AB-2	FANNIE MAE CAS SERIES 2022 R08 CLASS 1M2		02/02/2023	BANK OF AMERICA MERRILL LYNCH	XXX	1,979,648	1,928,571	1,940,290	1,939,948		(80)		(80)		1,939,869		39,779	39,779	16,780	07/25/2042	1.A
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		03/25/2023	Paydown	XXX			4,238	3,874		(3,874)		(3,874)						107	05/25/2035	1.A
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		03/01/2023	Paydown	XXX	1,023	1,023	1,163	1,144		(121)		(121)		1,023				9	06/01/2038	1.A
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		03/01/2023	Paydown	XXX	526	526	587	580		(54)		(54)		526				4	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		03/01/2023	Paydown	XXX	21,697	21,697	24,157	23,874		(2,176)		(2,176)		21,697				181	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		03/01/2023	Paydown	XXX	1,321	1,321	1,507	1,495		(174)		(174)		1,321				12	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		03/01/2023	Paydown	XXX	1,962	1,962	1,930	1,936		26		26		1,962				11	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		03/01/2023	Paydown	XXX	11,361	11,361	12,053	12,020		(659)		(659)		11,361				64	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		03/01/2023	Paydown	XXX	6,795	6,795	7,177	7,163		(368)		(368)		6,795				38	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		03/01/2023	Paydown	XXX	4,011	4,011	4,062	4,042		(31)		(31)		4,011				39	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		03/01/2023	Paydown	XXX	3,104	3,104	3,192	3,179		(75)		(75)		3,104				36	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		03/01/2023	Paydown	XXX	101	101	117	116		(15)		(15)		101				1	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		03/01/2023	Paydown	XXX	25,109	25,109	26,214	26,031		(922)		(922)		25,109				107	11/01/2032	1.A
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		03/01/2023	Paydown	XXX	30	30	34	33		(3)		(3)		30					03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		03/01/2023	Paydown	XXX	2,186	2,186	2,257	2,233		(48)		(48)		2,186				26	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		03/01/2023	Paydown	XXX	20	20	23	22		(3)		(3)		20					09/01/2034	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
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		03/01/2023	Paydown	XXX	45	45	52	50		(5)		(5)		45				1	02/01/2031	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		03/01/2023	Paydown	XXX	42,432	42,432	42,247	42,253		179		179		42,432				181	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		03/01/2023	Paydown	XXX	45,683	45,683	45,676	45,672		10		10		45,683				198	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		03/01/2023	Paydown	XXX	9,794	9,794	10,187	10,165		(370)		(370)		9,794				40	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		03/01/2023	Paydown	XXX	6,050	6,050	6,534	6,486		(436)		(436)		6,050				28	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		03/01/2023	Paydown	XXX	7,923	7,923	8,452	8,424		(501)		(501)		7,923				47	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		03/01/2023	Paydown	XXX	19,472	19,472	20,767	20,628		(1,155)		(1,155)		19,472				130	08/01/2043	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4		03/01/2023	Paydown	XXX	1,805	1,805	1,722	1,722		83		83		1,805				12	03/01/2044	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		03/01/2023	Paydown	XXX	24,874	24,874	27,146	26,320		(1,446)		(1,446)		24,874				140	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		03/01/2023	Paydown	XXX	52,925	52,925	53,320	53,297		(372)		(372)		52,925				302	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		03/01/2023	Paydown	XXX	11,914	11,914	12,609	12,579		(665)		(665)		11,914				73	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		03/01/2023	Paydown	XXX	16,809	16,809	18,082	18,024		(1,215)		(1,215)		16,809				90	05/01/2048	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		03/01/2023	Paydown	XXX	29,560	29,560	29,518	29,518		42		42		29,560				92	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 4.338% 10/		03/01/2023	Paydown	XXX	780	780	811	805		(25)		(25)		780				6	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 3.705% 10		03/25/2023	Paydown	XXX			31	129		(129)		(129)						6	10/25/2030	1.A
31364H-L2-1	FNMA CMO SER 1995-270 CLASS 2 8.500% 0		03/01/2023	Paydown	XXX			12	1		(1)		(1)							09/25/2023	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		03/01/2023	Paydown	XXX			186	41		(41)		(41)						14	11/25/2026	1.A
31368H-LB-7	FANNIE MAE Pool 190322 6.000% 04/01/32		03/01/2023	Paydown	XXX	344	344	397	387		(43)		(43)		344				3	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.381% 01		03/01/2023	Paydown	XXX	2,028	2,028	1,875	1,915		1		1		1,916		112	112	12	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		03/01/2023	Paydown	XXX	8,022	8,022	8,090	8,076		(54)		(54)		8,022				27	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05		03/01/2023	Paydown	XXX	62,982	62,982	61,862	61,941		1,040		1,040		62,982				289	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		03/01/2023	Paydown	XXX	38,214	38,214	38,920	38,823		(609)		(609)		38,214				185	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		03/01/2023	Paydown	XXX	50,320	50,320	51,211	51,061		(740)		(740)		50,320				247	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		03/01/2023	Paydown	XXX	4,387	4,387	4,518	4,497		(110)		(110)		4,387				20	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		03/01/2023	Paydown	XXX	586,702	586,702	530,049	564,643		22,059		22,059		586,702				3,025	10/25/2033	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1		03/01/2023	Paydown	XXX	46,899	46,899	45,733	45,856		1,043		1,043		46,899				236	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 5.195% 07		03/25/2023	Paydown	XXX	226,494	226,494	226,282	226,310		184		184		226,494				1,802	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 5.181% 07		03/25/2023	Paydown	XXX	240,021	240,021	239,946	239,958		63		63		240,021				2,099	07/25/2049	1.A
31371M-7J-0	FANNIE MAE POOL 256597 5.500% 02/01/37		03/01/2023	Paydown	XXX	1,835	1,835	1,914	1,906		(71)		(71)		1,835				18	02/01/2037	1.A
31371M-KB-2	FANNIE MAE Pool 255990 5.000% 11/01/35		03/01/2023	Paydown	XXX	355	355	390	385		(30)		(30)		355				3	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 5.044		03/15/2023	Paydown	XXX	674,174	674,174	675,016	674,937		(763)		(763)		674,174				5,238	03/15/2041	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		03/01/2023	Paydown	XXX	13,111	13,111	13,771	13,701		(590)		(590)		13,111				55	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		03/01/2023	Paydown	XXX	4,786	4,786	4,475	4,658		128		128		4,786				26	08/15/2041	1.A
3137BB-QP-8	FREDDIE MAC SERIES 4351 CLASS VB 4.150		03/01/2023	Paydown	XXX	142,175	142,175	157,283	144,393		(2,219)		(2,219)		142,175				960	05/15/2033	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
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		01/01/2023	Paydown	XXX			351	97		(97)		(97)						5	12/25/2024	1.A FE
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		02/01/2023	Paydown	XXX			352	97		(97)		(97)						9	12/25/2024	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		03/01/2023	Paydown	XXX			422	117		(117)		(117)						17	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES K0		03/01/2023	Paydown	XXX			2,065	440		(440)		(440)						40	12/25/2024	1.A
3137BT-U2-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K7		03/01/2023	Paydown	XXX	1,698,572	1,698,572	1,763,728	1,704,033		(5,460)		(5,460)		1,698,572				12,764	11/25/2023	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		03/01/2023	Paydown	XXX	23,439	23,439	25,003	24,836		(1,398)		(1,398)		23,439				116	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		03/25/2023	Paydown	XXX	2,581	2,581	2,581	2,581						2,581				22	04/25/2026	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES M0		02/15/2023	Redemption 100.0000	XXX	20,000	20,000	21,877	21,488		(25)		(25)		21,463		(1,463)	(1,463)	100	10/15/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES M0		03/15/2023	Redemption 100.0000	XXX	40,000	40,000	43,755	42,976		(51)		(51)		42,925		(2,925)	(2,925)	201	10/15/2029	1.B FE
31385X-AZ-0	FANNIE MAE Pool 555424 5.500% 05/01/33		03/01/2023	Paydown	XXX	18,424	18,424	20,809	20,450		(2,027)		(2,027)		18,424				169	05/01/2033	1.A
31387D-JY-6	FANNIE MAE POOL 580879 6.500% 05/01/31		03/01/2023	Paydown	XXX	78	78	90	87		(9)		(9)		78				1	05/01/2031	1.A
3138AX-KK-6	FANNIE MAE Pool AJ5697 3.500% 12/01/41		03/01/2023	Paydown	XXX	6,352	6,352	6,807	6,778		(426)		(426)		6,352				37	12/01/2041	1.A
3138EG-CF-9	FANNIE MAE Pool AL0069 5.000% 11/01/40		03/01/2023	Paydown	XXX	7,522	7,522	8,390	8,355		(834)		(834)		7,522				62	11/01/2040	1.A
3138L0-G3-9	FANNIE MAE POOL AM0217 3.900% 08/01/42		03/01/2023	Paydown	XXX	2,332	2,332	2,216	2,244		89		89		2,332				16	08/01/2042	1.A
3138L3-NN-1	FANNIE MAE POOL AM3096 3.790% 05/01/43		03/01/2023	Paydown	XXX	5,509	5,509	5,310	5,336		172		172		5,509				37	05/01/2043	1.A
3138L6-CG-1	FANNIE MAE POOL AM5470 4.010% 03/01/29		03/01/2023	Paydown	XXX	3,790	3,790	3,800	3,785		5		5		3,790				27	03/01/2029	1.A
3138L6-LE-6	FANNIE MAE POOL AM5724 3.910% 04/01/34		03/01/2023	Paydown	XXX	12,780	12,780	13,377	13,120		(340)		(340)		12,780				86	04/01/2034	1.A
3138L6-LM-8	FANNIE MAE POOL AM5731 3.990% 06/01/44		03/01/2023	Paydown	XXX	21,220	21,220	21,565	21,465		(244)		(244)		21,220				141	06/01/2044	1.A
3138L6-PW-2	FANNIE MAE POOL AM5736 4.050% 04/01/32		03/01/2023	Paydown	XXX	3,636	3,636	3,595	3,595		41		41		3,636				26	04/01/2032	1.A
3138L6-V8-8	FANNIE MAE POOL AM6038 3.370% 06/01/26		03/01/2023	Paydown	XXX	3,036,085	3,036,085	3,050,641	3,042,714		(6,629)		(6,629)		3,036,085				23,802	06/01/2026	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26		03/01/2023	Paydown	XXX	49,283	49,283	53,479	51,950		(2,667)		(2,667)		49,283				210	08/01/2026	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28		03/01/2023	Paydown	XXX	5,793	5,793	5,818	5,801		(8)		(8)		5,793				38	01/01/2028	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		03/01/2023	Paydown	XXX	159,047	159,047	185,160	182,031		(22,984)		(22,984)		159,047				889	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29		03/01/2023	Paydown	XXX	922	922	1,020	992		(70)		(70)		922				5	11/01/2029	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28		03/01/2023	Paydown	XXX	2,165	2,165	2,101	2,102		63		63		2,165				13	04/01/2028	1.A
3138MB-MB-9	FANNIE MAE Pool AP7553 3.000% 09/01/42		03/01/2023	Paydown	XXX	8,840	8,840	9,400	9,355		(514)		(514)		8,840				42	09/01/2042	1.A
3138W5-KW-7	FANNIE MAE POOL AR7508 3.500% 03/01/43		03/01/2023	Paydown	XXX	14,771	14,771	15,759	15,721		(950)		(950)		14,771				81	03/01/2043	1.A
3138WW-K9-9	FANNIE MAE POOL AT8419 3.000% 06/01/43		03/01/2023	Paydown	XXX	4,873	4,873	4,790	4,807		65		65		4,873				24	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		03/01/2023	Paydown	XXX	17,797	17,797	16,678	17,382		415		415		17,797				149	07/25/2033	1.A
31394D-EK-2	FNMA CMO SER 2005-29 CLASS AE 4.500% 0		02/01/2023	Paydown	XXX	18,234	18,234	16,957	18,166		68		68		18,234				95	03/25/2035	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 5		03/25/2023	Paydown	XXX	145,614	145,614	146,206	146,159		(545)		(545)		145,614				1,196	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 5		03/25/2023	Paydown	XXX	78,439	78,439	78,733	78,712		(273)		(273)		78,439				668	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 5		03/25/2023	Paydown	XXX	78,439	78,439	78,684	78,666		(227)		(227)		78,439				664	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 5		03/25/2023	Paydown	XXX	78,439	78,439	78,684	78,666		(227)		(227)		78,439				664	12/25/2040	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
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		03/01/2023	Paydown	XXX	1,454	1,454	1,473	1,460		(7)		(7)		1,454				14	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		03/01/2023	Paydown	XXX	624	624	683	673		(49)		(49)		624				6	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		03/01/2023	Paydown	XXX	577	577	625	617		(40)		(40)		577				5	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		03/01/2023	Paydown	XXX	451	451	513	503		(52)		(52)		451				4	11/01/2035	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		03/01/2023	Paydown	XXX	10,304	10,304	10,131	10,138		167		167		10,304				58	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		03/01/2023	Paydown	XXX	15,901	15,901	17,006	16,962		(1,061)		(1,061)		15,901				101	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		03/01/2023	Paydown	XXX	3,857	3,857	3,859	3,854		2		2		3,857				28	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		03/01/2023	Paydown	XXX	7,470	7,470	8,226	8,164		(694)		(694)		7,470				51	02/01/2049	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		03/01/2023	Paydown	XXX	2,895	2,895	2,955	2,948		(53)		(53)		2,895				20	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		03/01/2023	Paydown	XXX	2,261	2,261	2,318	2,312		(52)		(52)		2,261				16	06/01/2049	1.A
3140HV-C9-3	FANNIE MAE POOL BL3695 3.460% 08/01/49		03/01/2023	Paydown	XXX	951	951	1,030	1,023		(72)		(72)		951				6	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		03/01/2023	Paydown	XXX	627	627	683	675		(48)		(48)		627				3	10/01/2039	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		03/01/2023	Paydown	XXX	1,120	1,120	1,134	1,130		(10)		(10)		1,120				5	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		03/01/2023	Paydown	XXX	47,517	47,517	52,205	51,157		(3,640)		(3,640)		47,517				197	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		03/01/2023	Paydown	XXX	520	520	523	522		(3)		(3)		520				2	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		03/01/2023	Paydown	XXX	749	749	764	763		(14)		(14)		749				3	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		03/01/2023	Paydown	XXX	491	491	496	496		(5)		(5)		491				2	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		03/01/2023	Paydown	XXX	454	454	465	465		(11)		(11)		454				2	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		03/01/2023	Paydown	XXX	465	465	477	476		(11)		(11)		465				2	12/01/2050	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		03/01/2023	Paydown	XXX	13,153	13,153	14,146	14,108		(955)		(955)		13,153				70	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		03/01/2023	Paydown	XXX	20,068	20,068	20,780	20,739		(671)		(671)		20,068				163	06/01/2048	1.A
3140LA-Q9-9	FANNIE MAE POOL BS0479 2.280% 01/01/51		03/01/2023	Paydown	XXX	1,256	1,256	1,282	1,280		(24)		(24)		1,256				5	01/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		03/25/2023	Paydown	XXX	1,581	1,581	1,613	1,612		(31)		(31)		1,581				7	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		03/01/2023	Paydown	XXX	1,159	1,159	1,169	1,168		(9)		(9)		1,159				5	12/01/2039	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		03/01/2023	Paydown	XXX	30,197	30,197	30,855	30,812		(615)		(615)		30,197				157	01/01/2048	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		03/01/2023	Paydown	XXX	1,164	1,164	1,199	1,197		(33)		(33)		1,164				8	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		03/01/2023	Paydown	XXX	586	586	677	664		(79)		(79)		586				6	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		03/01/2023	Paydown	XXX	798	798	908	893		(95)		(95)		798				7	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		03/01/2023	Paydown	XXX	278	278	280	279		(1)		(1)		278				3	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		03/01/2023	Paydown	XXX	125	125	137	135		(10)		(10)		125				1	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		03/01/2023	Paydown	XXX	377	377	420	415		(38)		(38)		377				4	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		03/01/2023	Paydown	XXX	1,966	1,966	2,234	2,194		(228)		(228)		1,966				27	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		03/01/2023	Paydown	XXX	156	156	178	175		(19)		(19)		156				1	02/01/2039	1.A
31412S-4M-4	FANNIE MAE Pool 933828 4.500% 04/01/38		03/01/2023	Paydown	XXX	1,097	1,097	1,202	1,187		(90)		(90)		1,097				8	04/01/2038	1.A

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		03/01/2023	Paydown	XXX	3,905	3,905	4,192	4,156		(251)		(251)		3,905				36	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		03/01/2023	Paydown	XXX	717	717	815	807		(90)		(90)		717				7	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		03/01/2023	Paydown	XXX	130	130	138	137		(6)		(6)		130				1	11/01/2037	1.A
31414E-GE-8	FANNIE MAE Pool 963797 6.000% 06/01/38		03/01/2023	Paydown	XXX	915	915	1,028	1,013		(98)		(98)		915				9	06/01/2038	1.A
31415A-U8-2	FANNIE MAE Pool 981307 6.000% 06/01/38		03/01/2023	Paydown	XXX	307	307	343	338		(31)		(31)		307				3	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		03/01/2023	Paydown	XXX	826	826	862	847		(21)		(21)		826				8	11/01/2038	1.A
31417C-DR-3	FANNIE MAE Pool AB5511 3.500% 07/01/42		03/01/2023	Paydown	XXX	7,315	7,315	7,844	7,826		(511)		(511)		7,315				53	07/01/2042	1.A
31417D-AX-1	FANNIE MAE Pool AB6321 3.500% 09/01/42		03/01/2023	Paydown	XXX	21,132	21,132	22,657	22,510		(1,378)		(1,378)		21,132				129	09/01/2042	1.A
31417F-3H-9	FANNIE MAE POOL AB8899 3.000% 04/01/43		03/01/2023	Paydown	XXX	14,166	14,166	15,064	14,977		(811)		(811)		14,166				70	04/01/2043	1.A
31418A-JV-1	FANNIE MAE Pool MA1175 3.000% 09/01/42		03/01/2023	Paydown	XXX	7,092	7,092	7,540	7,509		(418)		(418)		7,092				36	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		03/01/2023	Paydown	XXX	687	687	683	683		4		4		687				5	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		03/01/2023	Paydown	XXX	5,646	5,646	5,960	5,947		(301)		(301)		5,646				32	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		03/01/2023	Paydown	XXX	50,787	50,787	50,809	50,804		(17)		(17)		50,787				192	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		03/01/2023	Paydown	XXX	43,299	43,299	43,109	43,116		182		182		43,299				175	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		03/01/2023	Paydown	XXX	28,696	28,696	28,570	28,575		121		121		28,696				117	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		03/01/2023	Paydown	XXX	4,297	4,297	4,470	4,461		(164)		(164)		4,297				18	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		03/01/2023	Paydown	XXX	4,509	4,509	4,690	4,681		(172)		(172)		4,509				20	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		03/01/2023	Paydown	XXX	7,625	7,625	7,916	7,901		(275)		(275)		7,625				31	03/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52		03/01/2023	Paydown	XXX	24,854	24,854	24,200	24,208		646		646		24,854				145	04/01/2052	1.A
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01		01/17/2023	Redemption 100.0000	XXX	1,574	1,574	2,093	2,054		2		2		2,055		(481)	(481)	48	01/15/2051	1.F FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/27/2023	Paydown	XXX	8,332	8,332	9,643	9,540		(8)		(8)		9,532		(1,200)	(1,200)	40	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2023	Paydown	XXX	3,683	3,683	3,843	3,830		(1)		(1)		3,829		(146)	(146)	25	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2023	Paydown	XXX	7,767	7,767	9,114	9,023		(6)		(6)		9,016		(1,250)	(1,250)	65	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2023	Paydown	XXX			764	738		(738)		(738)						15	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		03/25/2023	Paydown	XXX			748	723		(723)		(723)						15	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		03/01/2023	Paydown	XXX	52,681	52,681	53,919	53,652		(971)		(971)		52,681				267	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		03/01/2023	Paydown	XXX	40,403	40,403	40,301	40,304						40,304		100	100	210	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		03/01/2023	Paydown	XXX	7,602	7,602	7,100	7,160		442		442		7,602				33	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		03/01/2023	Paydown	XXX	10,134	10,134	9,724	9,773		361		361		10,134				44	05/25/2057	1.A
35564K-EL-9	FREDDIE MAC STACR SERIES 2021 DNA3 CLASS		02/02/2023	BANK OF AMERICA MERRILL LYNCH	XXX	536,431	539,000	539,000	539,000						539,000		(2,569)	(2,569)	3,769	10/25/2033	1.A
35564K-RF-8	FREDDIE MAC STACR SERIES 2022-DNA2 CLASS		02/02/2023	STONEX FINANCIAL INC	XXX	2,964,844	3,000,000	2,808,750	2,811,402		2,019		2,019		2,813,421		151,422	151,422	22,002	02/25/2042	1.A
35564K-UX-5	FREDDIE MAC STACR SERIES 2022 DNA3 CLASS		02/02/2023	BANK OF AMERICA MERRILL LYNCH	XXX	3,965,493	3,937,500	3,955,000	3,953,923		(147)		(147)		3,953,776		11,717	11,717	31,120	04/25/2042	1.A
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2023	Paydown	XXX	1,082	1,082	1,391	1,369		(287)		(287)		1,082				13	04/10/2037	1.D FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2023	Paydown	XXX	1,654	1,654	1,575	1,594		60		60		1,654				17	10/10/2041	1.F

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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
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2023	Paydown	XXX	1,813	1,813	2,284	2,249		(436)		(436)		1,813				21	05/10/2037	1.G
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		03/10/2023	Paydown	XXX	7,789	7,789	8,332	8,242		(453)		(453)		7,789				71	05/10/2050	2.B FE
44329H-AN-4	HP COMMUNITIES LLC SERIES 144A 5.823%		03/15/2023	Redemption 100.0000	XXX	24,316	24,316	26,177	25,563		(13)		(13)		25,549		(1,234)	(1,234)	683	09/15/2032	1.D FE
59524E-AB-8	MID ATLANTIC MILITARY CO SERIES 144A 5		02/01/2023	Redemption 100.0000	XXX	4,984	4,984	6,197	6,093		(4)		(4)		6,089		(1,105)	(1,105)	131	08/01/2050	1.E FE
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6		03/15/2023	Redemption 100.0000	XXX	5,367	5,367	5,700	5,657		(2)		(2)		5,655		(288)	(288)	151	09/15/2051	2.B FE
95829T-AA-3	WESTERN GRP MILITARY HOUSING SERIES 144A		03/15/2023	Redemption 100.0000	XXX	6,040	6,040	6,918	6,905		(4)		(4)		6,901		(861)	(861)	204	03/15/2057	1.C 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						18,858,195	18,809,063	18,775,910	18,717,732		(56,233)		(56,233)		18,661,501		196,692	196,692	143,392	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		03/16/2023	Paydown	XXX	19,045	19,045	13,543	13,543		5,502		5,502		19,045				72	10/16/2039	2.C FE
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		03/15/2023	Paydown	XXX	23,026	23,026	15,025	15,025		8,001		8,001		23,026				109	05/15/2039	4.C FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		03/15/2023	Paydown	XXX	22,036	22,036	22,035	22,035		1		1		22,036				76	01/15/2047	2.B FE
00868P-AA-3	AHOLD LEASE SERIES 2001 SERIES A-2 8.6		01/02/2023	Redemption 100.0000	XXX	8,949	8,949	10,311	9,167		(1)		(1)		9,166		(217)	(217)	419	01/02/2025	2.B FE
00912X-AX-2	AIR LEASE CORP 2.750% 01/15/23		01/15/2023	Maturity	XXX	2,000	2,000	1,909	1,999		1		1		2,000				28	01/15/2023	2.B FE
018490-AQ-5	ALLERGAN INC 2.800% 03/15/23		03/15/2023	Maturity	XXX	2,000	2,000	1,909	1,996		4		4		2,000				28	03/15/2023	2.C FE
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5		01/18/2023	Redemption 100.0000	XXX	2,374	2,374	2,392	2,388						2,388		(14)	(14)	42	07/15/2028	2.A FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 07/15/2		01/18/2023	Redemption 100.0000	XXX	594	594	588	591						590		3	3	12	07/15/2029	3.A FE
02376Y-AA-5	AMER AIRLINE 16-1 B PTT SERIES B 5.250		01/18/2023	Redemption 100.0000	XXX	243	243	246	244						244		(1)	(1)	6	07/15/2025	4.B FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT SERIES A 4.000		02/15/2023	Redemption 100.0000	XXX	119	119	118	118						118		1	1	2	08/15/2030	2.C FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		03/20/2023	Paydown	XXX	8,027	8,027	7,592			435		435		8,027				31	10/25/2067	1.A FE
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		03/15/2023	Paydown	XXX	1,445,191	1,445,191	1,445,191	1,445,191						1,445,191				51,917	01/15/2043	1.F FE
03770F-AC-2	APOLLO AVIATION SECURITIZATION SERIES 20		02/15/2023	Paydown	XXX	53,725	53,725	28,028	29,931		23,794		23,794		53,725				529	01/15/2043	4.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		01/30/2023	Paydown	XXX	11,155	11,155	10,882	10,914		241		241		11,155				90	07/30/2050	2.C FE
03966V-AB-3	ARCONIC CORP SERIES 144A 6.000% 05/15/		03/31/2023	RBC Capital Markets, LLC	XXX	100,000	100,000	100,000	100,000						100,000				2,317	05/15/2025	3.A FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		03/16/2023	Paydown	XXX	17,993	17,993	14,265	14,265		3,728		3,728		17,993				93	11/18/2038	3.B FE
05377R-CV-4	AVIS BUDGET RENTAL CAR FUNDIN SERIES 201		03/20/2023	Paydown	XXX	500,000	500,000	499,774	499,978		22		22		500,000				2,775	03/20/2024	1.E FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		03/01/2023	Paydown	XXX			737	437		(437)		(437)						34	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		03/01/2023	Paydown	XXX			12,622	8,126		(8,126)		(8,126)						140	05/15/2052	1.A FE
05607Y-AJ-0	B2R MORTGAGE TRUST SERIES 2015-1 CLASS B		03/01/2023	Paydown	XXX	113,289	113,289	116,680	113,451		(162)		(162)		113,289				1,123	05/15/2048	1.A FE
05607Y-AJ-0	B2R MORTGAGE TRUST SERIES 2015-1 CLASS B		02/01/2023	Paydown	XXX	26,678	26,678	27,476	26,716		(38)		(38)		26,678				135	05/15/2048	1.B FE
05607Y-AL-5	B2R MORTGAGE TRUST SERIES 2015-1 CLASS C		03/01/2023	Paydown	XXX	311,807	311,807	320,981	314,324		(321)		(321)		314,004		(2,197)	(2,197)	3,330	05/15/2048	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL		03/01/2023	Paydown	XXX			2,770	1,196		(34)		(34)		1,161		(1,161)	(1,161)	79	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.709%		03/01/2023	Paydown	XXX			300	207		(207)		(207)						6	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.606%		02/03/2023	Paydown	XXX			224	142		(142)		(142)						5	05/15/2050	1.A FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		03/20/2023	Paydown	XXX	80,437	80,437	80,402	80,406		31		31		80,437				300	10/22/2046	1.F FE

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										11	12	13	14	15							
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07877K-AE-0	BELLEMEADE RE LT SERIES 2020 3A CLASS M1		03/27/2023	Paydown	XXX	141,259	141,259	141,259	141,259						141,259				1,876	10/25/2030	1.G FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		03/01/2023	Paydown	XXX			45,446	22,324		(22,324)		(22,324)						1,565	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		03/01/2023	Paydown	XXX			1,166	598		(10)		(10)		588		(588)	(588)	26	11/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		03/01/2023	Paydown	XXX			460	233		(233)		(233)						10	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		03/01/2023	Paydown	XXX			805	518		(518)		(518)						19	12/15/2061	1.A FE
097023-BW-4	BOEING CO 2.800% 03/01/23		03/01/2023	Maturity	XXX	2,000	2,000	1,969	1,999		1		1		2,000				28	03/01/2023	2.C FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		03/01/2023	Paydown	XXX	31,901	31,901	31,774	31,775		126		126		31,901				280	07/25/2062	1.C FE
11042A-AA-2	BRITISH AIR 13-1 A PTT 4.625% 06/20/24		03/20/2023	Redemption 100.0000	XXX	16,674	16,674	17,674	16,845		(37)		(37)		16,808		(135)	(135)	193	06/20/2024	1.F FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		03/15/2023	Redemption 100.0000	XXX	12,369	12,369	12,060	12,087		8		8		12,095		274	274	90	09/15/2036	1.F FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		03/15/2023	Redemption 100.0000	XXX	173,693	173,693	148,528	149,153		1,017		1,017		150,170		23,524	23,524	1,694	03/15/2033	2.B FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3		03/20/2023	Various	XXX	1,979	1,979	1,786	1,825		7		7		1,833		146	146	19	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A		02/15/2023	Redemption 100.0000	XXX	18,493	18,493	18,639	18,589		(2)		(2)		18,587		(94)	(94)	196	11/15/2032	1.G FE
115637-AM-2	BROWN-FORMAN CORP 2.250% 01/15/23		01/15/2023	Maturity	XXX	5,000	5,000	4,782	4,998		2		2		5,000				56	01/15/2023	1.G FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		03/01/2023	Paydown	XXX			4,928	1,857		(48)		(48)		1,809		(1,809)	(1,809)	110	11/13/2050	1.A FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C		03/15/2023	Paydown	XXX	219	219	220	219		(1)		(1)		219				1	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		03/15/2023	Paydown	XXX	6,250	6,250	6,249	6,249		1		1		6,250				39	03/15/2052	1.E FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		03/01/2023	Paydown	XXX			817	338		(10)		(10)		328		(328)	(328)	21	11/10/2049	1.A FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		03/01/2023	Paydown	XXX			3,502	2,406		(2,406)		(2,406)						58	01/15/2053	1.A FE
12530M-AC-9	CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL		01/17/2023	Paydown	XXX	4,347	4,347	4,016	4,077		269		269		4,347				9	07/15/2060	1.G FE
12530M-AD-7	CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL		01/17/2023	Paydown	XXX	1,449	1,449	1,260	1,279		169		169		1,449				3	07/15/2060	1.G FE
12530M-AG-0	CF HIPPOLYTA ISSUER LLC SERIES 2021 1A C		01/15/2023	Paydown	XXX	1,214	1,214	1,100	1,118		97		97		1,214				2	03/15/2061	1.G FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		03/01/2023	Paydown	XXX	20,581	20,581	20,458	20,476		105		105		20,581				133	08/25/2048	1.A
12592X-BE-5	COMM MORTGAGE TRUST 0.954% 03/12/48		03/01/2023	Paydown	XXX			2,977	1,361		(1,361)		(1,361)						106	03/12/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 1.001% 05/10/48		03/01/2023	Paydown	XXX			39,858	10,057		(10,057)		(10,057)						844	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		03/01/2023	Paydown	XXX			13,099	3,863		(217)		(217)		3,645		(3,645)	(3,645)	395	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA		03/01/2023	Paydown	XXX			433	230		(4)		(4)		227		(227)	(227)	9	05/10/2051	1.A FE
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		03/01/2023	Paydown	XXX			32,377	10,254		(130)		(130)		10,125		(10,125)	(10,125)	620	04/15/2050	1.A FE
12630B-BB-3	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA		03/01/2023	Paydown	XXX			25,244	2,819		(352)		(352)		2,467		(2,467)	(2,467)	620	12/10/2023	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2023	Paydown	XXX	728	728	675	689		40		40		728				2	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2023	Paydown	XXX	437	437	413	419		18		18		437				2	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		03/01/2023	Paydown	XXX	317	317	316	316		1		1		317				2	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		03/01/2023	Paydown	XXX	244,878	244,878	241,717	241,928		2,950		2,950		244,878				1,952	06/25/2067	1.A FE
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		03/15/2023	Paydown	XXX	630,005	630,005	629,249			756		756		630,005				2,573	03/15/2035	2.B Z
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SERIES 16		03/15/2023	Paydown	XXX	38,641	38,641	35,743	37,929		712		712		38,641				177	08/15/2041	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					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
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1		03/15/2023	Paydown	XXX	3,605	3,605	3,606	3,605		(1)		(1)		3,605				21	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TR SERIES 2018-1		03/15/2023	Paydown	XXX	162,948	162,948	162,697	162,830		118		118		162,948				781	06/15/2043	2.A FE
14856E-AA-3	CASTLELAKE AIRCRAFT SEC TR SERIES 2015 1		02/15/2023	Paydown	XXX	192,756	192,756	191,885	192,304		452		452		192,756				934	03/15/2034	2.A PL
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		02/03/2023	Redemption 100.0000	XXX	15,456	15,456	15,813	15,699		2		2		15,701		(245)	(245)	186	02/01/2038	1.C FE
15678E-AD-0	CERITY PARTNERS EQUITY HOLDING 10.391%		01/24/2023	Tax Free Exchange	XXX	478,800	478,800	478,800	478,800						478,800					07/30/2029	2.B Z
17321J-AJ-3	CITIGROUP MTG LOAN TRUST SERIES 2013-GC1		03/01/2023	Paydown	XXX			5,873	562		(97)		(97)		465		(465)	(465)	158	09/10/2046	1.A FE
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		03/01/2023	Paydown	XXX			5,984	2,022		(74)		(74)		1,948		(1,948)	(1,948)	166	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2023	Paydown	XXX			3,265	1,476		(40)		(40)		1,436		(1,436)	(1,436)	99	11/10/2048	1.A FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2023	Paydown	XXX			366	199		(199)		(199)						15	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		03/01/2023	Paydown	XXX			337	214		(214)		(214)						7	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		03/01/2023	Paydown	XXX			371	206		(206)		(206)						8	11/10/2052	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		03/01/2023	Paydown	XXX	78,605	78,605	78,604	78,571		34		34		78,605				537	02/25/2067	1.C FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		03/01/2023	Paydown	XXX	94	94	94	94						94				1	07/25/2025	1.A FM
226829-AA-7	CROCKETT COGENERATION LP SENIOR SECURED		02/14/2023	Redemption 100.0000	XXX	955,017	955,017	955,017	955,017						955,017				11,710	03/30/2025	4.C FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		02/22/2023	Paydown	XXX	6,500	6,500	6,496	6,496		4		4		6,500				45	11/20/2051	2.B FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		03/01/2023	Paydown	XXX			604	392		(7)		(7)		385		(385)	(385)	17	06/10/2050	1.B FE
24737A-AA-5	DELTA AIRLINES 2015B SERIES 15-1 4.250		01/30/2023	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		03/31/2023	Redemption 100.0000	XXX	311,344	311,344	311,344	311,344						311,344				17,622	03/31/2030	1.G PL
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		03/25/2023	Paydown	XXX	9,375	9,375	9,118	9,149		226		226		9,375				66	03/25/2052	2.B PL
281020-AJ-6	EDISON INTERNATIONAL 2.950% 03/15/23		03/15/2023	Maturity	XXX	1,000	1,000	962	998		2		2		1,000				15	03/15/2023	2.C FE
30161N-BF-7	EXELON CORP SERIES 144A 4.100% 03/15/5		12/23/2022	Tax Free Exchange	XXX	2,498,298	2,500,000	2,498,250	2,498,298		(1)		(1)		2,498,298				27,903	03/15/2052	2.B FE
30291J-AJ-2	FREMF MORTGAGE TRUST SERIES 2013-K29 CLA		03/01/2023	Paydown	XXX	31,747	31,747	31,426	31,471		277		277		31,747				198	05/25/2046	1.A
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 5.876% 0		03/16/2023	Redemption 100.0000	XXX	20,107	20,107	20,107	20,107						20,107				117	04/15/2031	1.B PL
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		03/01/2023	Paydown	XXX			13,782	9,288		(9,288)		(9,288)						628	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		03/01/2023	Paydown	XXX			11,150	8,615		(89)		(89)		8,527		(8,527)	(8,527)	300	02/25/2052	1.A FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/3		03/01/2023	Redemption 100.0000	XXX	172,000	172,000	172,000	172,000						172,000					06/30/2039	2.C FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		03/01/2023	Paydown	XXX			4,775	4,194		(4,194)		(4,194)						137	11/25/2053	1.A FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS		03/15/2023	Paydown	XXX	13,217	13,217	13,270	13,227		(10)		(10)		13,217				93	02/15/2042	1.G FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		03/01/2023	Paydown	XXX	9,853	9,853	9,849	9,848		5		5		9,853				27	01/25/2051	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		03/01/2023	Paydown	XXX	337,693	337,693	333,987	334,192		3,501		3,501		337,693				2,245	08/25/2067	1.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2023	Paydown	XXX	19,797	19,797	20,106	20,046		(249)		(249)		19,797				120	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2023	Paydown	XXX	14,073	14,073	14,293	14,250		(177)		(177)		14,073				82	10/25/2049	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		03/01/2023	Paydown	XXX	2,019	2,019	2,039	2,035		(15)		(15)		2,019				12	10/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4		03/30/2023	Redemption 100.0000	XXX	1,950	1,950	1,631	1,661		3		3		1,664		286	286		03/31/2038	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		03/01/2023	Paydown	XXX			2,786	2,364		(2,364)		(2,364)						81	04/25/2053	1.A FE
36228F-AK-2	GSMPS MORTGAGE LOAN TRUST CMO SER 1998-3		03/01/2023	Paydown	XXX	3,601	3,601	3,552	3,576		1		1		3,576		25	25	32	09/19/2027	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 0		03/01/2023	Paydown	XXX	2,227	2,227	1,367	674	717	(2)		715		1,389		838	838	3	03/25/2037	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 0		03/01/2023	Paydown	XXX	2,227	2,227	1,035	1,046						1,046		1,180	1,180	3	03/25/2037	4.B FM
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		03/01/2023	Paydown	XXX			8,380	2,017		(82)		(82)		1,935		(1,935)	(1,935)	181	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		03/01/2023	Paydown	XXX			396	239		(239)		(239)						9	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		03/01/2023	Paydown	XXX			551	370		(370)		(370)						12	09/01/2052	1.A FE
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		03/17/2023	Paydown	XXX	16,810	16,810	15,358	15,619		1,190		1,190		16,810				91	01/19/2038	1.A FM
419838-AA-5	HAWAIIAN AIRLINES 13 1A SERIES A 3.900		01/17/2023	Redemption 100.0000	XXX	171	171	170	170						170		1	1	3	07/15/2027	4.B FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		03/25/2023	Paydown	XXX	14,347	14,347	14,347	14,346						14,347				91	12/25/2025	2.C FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		03/01/2023	Paydown	XXX	2,302	2,302	2,279	2,283		20		20		2,302				16	04/17/2039	1.G FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		02/01/2023	Paydown	XXX	3,346	3,346	3,346	3,345		1		1		3,346				10	01/17/2041	1.G FE
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 9.909%		01/30/2023	Redemption 100.0000	XXX	1,228,081	1,228,081	1,223,393	1,223,646		47		47		1,223,693		4,388	4,388		11/23/2027	2.A Z
44959@-AB-3	INFOGAIN CORP 6.750% 07/17/28		02/08/2023	Redemption 100.0000	XXX	465,136	465,136	465,136	465,136						465,136				8,118	07/17/2028	2.C Z
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS		03/01/2023	Paydown	XXX	104,741	104,741	104,740	104,714		26		26		104,741				852	05/25/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		03/01/2023	Paydown	XXX	337,066	337,066	337,062	336,920		147		147		337,066				3,148	08/25/2067	1.A FE
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS		03/01/2023	Paydown	XXX	183,499	183,499	183,499	183,439		60		60		183,499				2,333	10/25/2067	1.A FE
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		03/01/2023	Paydown	XXX	20,123	20,123	20,123							20,123				112	02/25/2068	1.D FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		03/15/2023	Paydown	XXX	20,912	20,912	23,664	23,565		(2,653)		(2,653)		20,912				134	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL		03/15/2023	Paydown	XXX	2,069	2,069	2,366	2,342		(273)		(273)		2,069				16	10/15/2077	2.B FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		03/25/2023	Paydown	XXX	9,846	9,846	9,640	9,657		189		189		9,846				67	07/25/2052	1.A
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2023	Paydown	XXX	2,287	2,287	2,564	2,549		(261)		(261)		2,287				16	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2023	Paydown	XXX	2,076	2,076	2,311	2,299		(222)		(222)		2,076				15	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2023	Paydown	XXX	3,916	3,916	3,913	3,914						3,914		2	2	31	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2023	Paydown	XXX	9,489	9,489	9,483	9,485		5		5		9,489				38	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2023	Paydown	XXX	18,512	18,512	18,508	18,509		3		3		18,512				121	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		03/15/2023	Paydown	XXX	37,011	37,011	39,995	39,853		(2,842)		(2,842)		37,011				200	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		03/15/2023	Paydown	XXX	997	997	1,200	1,181		(184)		(184)		997				9	08/15/2062	2.B FE
46640U-AF-9	JPMBB COMMERCIAL MORTGAGE SEC 0.844% 0		03/01/2023	Paydown	XXX			1,937	357		(41)		(41)		317		(317)	(317)	67	01/15/2047	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201		03/01/2023	Paydown	XXX			5,584	2,551		(115)		(115)		2,436		(2,436)	(2,436)	258	02/15/2048	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		03/01/2023	Paydown	XXX	50,494	50,494	51,034	50,795		(1)		(1)		50,794		(299)	(299)	345	01/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		03/01/2023	Paydown	XXX	4,958	4,958	4,977	4,971		(13)		(13)		4,958				32	01/25/2048	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		03/15/2023	Paydown	XXX	8,677	8,677	9,946	9,866		(1,189)		(1,189)		8,677				60	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		03/25/2023	Paydown	XXX	20,390	20,390	19,594	19,659		731		731		20,390				82	07/25/2052	1.A

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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 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
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		03/01/2023	Paydown	XXX	5,654	5,654	5,444	5,464		190		190		5,654				42	01/25/2053	1.A
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		03/15/2023	Paydown	XXX	21,572	21,572	21,572	21,572						21,572				131	01/01/2070	1.F FE
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		02/15/2023	Paydown	XXX	20,565	20,565	20,565	20,565						20,565				386	07/15/2031	2.B PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.901% 0		03/29/2023	Redemption 100.0000	XXX	11,554,000	11,554,000	11,554,000	6,785,738						11,554,000				48,251	02/05/2024	1.E FE
50209L-AA-5	LMRK ISSUER CO LLC SERIES 2018-1A CLASS		03/15/2023	Paydown	XXX	7,500	7,500	7,500	7,499		1		1		7,500				50	06/15/2048	1.G FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		03/15/2023	Paydown	XXX	153,315	153,315	153,313	153,310		5		5		153,315				718	03/15/2044	2.C
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		03/05/2023	Paydown	XXX	88,219	88,219	88,217	88,217		2		2		88,219				386	11/05/2035	1.F FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		03/15/2023	Paydown	XXX	37,625	37,625	37,271	37,409		216		216		37,625				319	05/15/2043	2.A FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		03/01/2023	Paydown	XXX	825	825	822	822						822		2	2	5	04/21/2034	1.A FM
58604#-AB-0	MMRI DIAGNOSTIC HOLDINGS LLC 13.666% 09		03/03/2023	DIRECT FUNDING	XXX	14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				1,138,247	09/30/2024	3.A PL
59064@-AA-5	MESA AIRLINES INC 7.500% 12/31/28		01/31/2023	Redemption 100.0000	XXX	455,883	455,883	455,870	455,870		(1)		(1)		455,868		15	15	5,874	12/31/2028	2.C Z
598329-AE-0	MIDWEST FAMILY HOUSING SERIES 144A 6.6		01/01/2023	Redemption 100.0000	XXX	596	596	708	702						702		(106)	(106)	20	01/01/2051	2.C FE
610333-AY-2	MONROE CAPITAL CLO LTD 8.415% 10/22/26		01/23/2023	Paydown	XXX	242,266	242,266	242,266	242,266						242,266				4,853	10/22/2026	1.A FE
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		03/01/2023	Paydown	XXX			1,461	726		(10)		(10)		716		(716)	(716)	35	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		03/01/2023	Paydown	XXX			2,332	1,419		(3)		(3)		1,417		(1,417)	(1,417)	51	03/15/2052	1.A FE
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		03/20/2023	Paydown	XXX	16,148	16,148	16,148	16,148						16,148				62	10/21/2047	1.G FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		03/25/2023	Paydown	XXX	38,826	38,826	38,825	38,825		1		1		38,826				270	11/25/2025	2.C FE
637432-NJ-0	NATIONAL RURAL UTIL COOP 2.700% 02/15/		02/15/2023	Maturity	XXX	2,000	2,000	1,948	1,999		2		2		2,000				27	02/15/2023	1.E FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		03/15/2023	Paydown	XXX	4,464	4,464	4,071	4,108		356		356		4,464				21	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		03/15/2023	Paydown	XXX	4,464	4,464	4,464	4,464						4,464				27	11/15/2046	2.B FE
647551-B*-0	NEW MOUNTAIN FINANCE CORP 4.870% 01/30		01/30/2023	Maturity	XXX	14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				312,492	01/30/2023	2.C PL
655844-BL-1	NORFOLK SOUTHERN CORP 2.903% 02/15/23		02/15/2023	Maturity	XXX	2,000	2,000	1,958	1,999		1		1		2,000				29	02/15/2023	2.A FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.022%		02/03/2023	TPR FUNDING 2022-1	XXX	3,500,000	3,500,000	3,459,965	3,473,283		576		576		3,473,860		26,140	26,140		07/31/2026	1.G Z
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.022%		03/29/2023	Redemption 100.0000	XXX	44,841	44,841	44,382	39,752		17		17		44,552		288	288		07/31/2026	1.G Z
67118@-AA-4	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		03/15/2023	Redemption 100.0000	XXX	2,237,907	2,237,907	2,226,718	2,227,035		97		97		2,227,132		10,775	10,775	23,352	08/15/2032	2.B Z
67118@-AB-2	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		03/15/2023	Redemption 100.0000	XXX	160,676	160,676	159,873	159,895		7		7		159,902		775	775	1,944	08/15/2032	2.B Z
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		03/01/2023	Paydown	XXX	6,972	6,972	7,106	7,011		(40)		(40)		6,972				41	10/25/2049	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		03/01/2023	Paydown	XXX	8,590	8,590	8,590	8,588		1		1		8,590				82	08/25/2057	1.C FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		03/29/2023	Redemption 100.0000	XXX	16,193	16,193	16,193	16,193						16,193					10/26/2025	1.E PL
73939V-AA-2	POWERTEAM SERVICES LLC SERIES 144A 9.0		03/29/2023	Various	XXX	473,000	550,000	553,500	551,910		(184)		(184)		551,726		(78,726)	(78,726)	22,627	12/04/2025	5.A FE
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		03/10/2023	Various	XXX	81,577	81,577	81,577	81,577						81,577				406	08/10/2041	1.E
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		03/20/2023	Paydown	XXX	231,220	231,220	231,220	231,220						231,220				1,655	12/22/2036	1.G FE
747525-AR-4	QUALCOMM INC 2.600% 01/30/23		01/30/2023	Maturity	XXX	2,000	2,000	1,918	1,998		2		2		2,000				26	01/30/2023	1.F FE
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		03/25/2023	Paydown	XXX	17,959	17,959	17,462	17,501		458		458		17,959				84	01/25/2052	1.A

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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
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		03/01/2023	Paydown	XXX	16,739	16,739	16,041	16,084		655		655		16,739				74	01/25/2052	1.A
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		03/01/2023	Paydown	XXX	5,580	5,580	5,507	5,511		68		68		5,580				30	01/25/2052	1.A
77862U-AA-6	ROSY BLUE CARAT SA SERIES 2018 1 CLASS A		03/15/2023	Paydown	XXX	218,000	218,000	215,820	218,000						218,000				2,271	12/15/2025	1.F FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2		01/25/2023	Paydown	XXX	13,750	13,750	13,750	13,750						13,750				179	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2		01/25/2023	Paydown	XXX	3,516	3,516	3,422	3,436		80		80		3,516				48	07/25/2052	2.C FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1		03/15/2023	Paydown	XXX	23,400	23,400	20,095	20,362		3,038		3,038		23,400				95	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		03/15/2023	Paydown	XXX	3,900	3,900	3,935	3,928		(28)		(28)		3,900				22	06/15/2046	2.B FE
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC 5.268% 10/1		01/10/2023	Paydown	XXX	1,353,596	1,353,596	1,133,713	1,133,713		219,883		219,883		1,353,596				80,183	10/10/2025	5.B FE
81124*-AA-9	SCULPTOR CAPITAL LP 10.934% 09/25/27		02/03/2023	TPR FUNDING 2022-1	XXX	10,546,948	10,546,948	10,546,948	10,546,948						10,546,948				102,170	09/25/2027	1.G PL
81368N-AG-0	SECRETARIAT ADVISORS LLC 10.306% 12/13/		01/15/2023	Redemption 100.0000	XXX	540	540	537	537						537		2	2		12/13/2028	4.B PL
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		03/01/2023	Paydown	XXX	1,405	1,405	1,362	1,373		32		32		1,405				9	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		03/01/2023	Paydown	XXX	11,822	11,822	11,992	11,961		(138)		(138)		11,822				69	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		03/01/2023	Paydown	XXX	7,738	7,738	7,801	7,786		(48)		(48)		7,738				56	02/25/2048	1.A
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		01/30/2023	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		01/30/2023	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		01/25/2023	Paydown	XXX	13,375	13,375	13,356	13,358		17		17		13,375				130	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		01/25/2023	Paydown	XXX	1,750	1,750	1,685	1,694		56		56		1,750				10	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		01/25/2023	Paydown	XXX	5,625	5,625	5,625	5,625						5,625				44	01/25/2052	2.C FE
83407A-AD-4	SOFI CONSUMER LOAN PROGRAM SERIES 2020 1		02/25/2023	Paydown	XXX	4,000,000	4,000,000	3,837,500	3,881,171		118,829		118,829		4,000,000				19,600	01/25/2029	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		03/20/2023	Paydown	XXX	625	625	593	595		30		30		625				5	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		03/20/2023	Paydown	XXX	6,875	6,875	6,822	6,828		47		47		6,875				30	08/20/2051	2.B FE
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3		02/15/2023	Redemption 100.0000	XXX	4,263	4,263	3,869	3,926		6		6		3,933		331	331	72	08/15/2031	1.G FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		03/20/2023	Paydown	XXX	625	625	625	625						625				3	06/20/2051	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		03/20/2023	Paydown	XXX	3,438	3,438	3,418	3,433		5		5		3,438				24	04/20/2045	1.E FE
86362P-AD-7	STRUCTURED ASSET SECURITIES CO SERIES 20		03/27/2023	Paydown	XXX	9,707	9,707	7,937	9,593		47		47		9,640		68	68	78	02/25/2037	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		03/27/2023	Paydown	XXX	3,760	3,760	2,952	3,498		263		263		3,760				21	01/25/2037	1.A FM
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A		01/20/2023	Paydown	XXX	86,852	86,852	86,834	86,829		23		23		86,852				2,115	07/20/2048	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1		03/30/2023	Paydown	XXX	163,076	163,076	163,066	163,064		12		12		163,076				1,623	06/30/2054	1.G FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		02/20/2023	Paydown	XXX	160,468	160,468	160,422	160,427		42		42		160,468				2,279	11/20/2048	1.F FE
86805*-AA-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		02/02/2023	Redemption 100.0000	XXX	13,778,669	13,778,669	13,778,669	13,778,669						13,778,669				88,801	04/23/2025	2.C Z
87342R-AC-8	TACO BELL FUNDING LLC SERIES 16-1A CLASS		02/25/2023	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		02/25/2023	Paydown	XXX	10,625	10,625	10,625	10,625						10,625				68	08/25/2051	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020		03/01/2023	Paydown	XXX	74,852	74,852	74,839	74,813		39		39		74,852				336	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020		03/20/2023	Paydown	XXX	101,397	101,397	101,367	101,373		24		24		101,397				368	09/20/2045	1.F 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
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		03/01/2023	Paydown	XXX	5,485	5,485	5,430	5,438		47		47		5,485				48	11/25/2048	1.A
89613F-AA-6	TRICON AMERICAN HOMES SERIES 2017-SFR2 C		03/01/2023	Paydown	XXX	72,013	72,013	71,652	71,874		3		3		71,878		136	136	365	01/17/2036	1.A FE
90345W-AD-6	US AIRWAYS 2012-2A PTT 4.625% 12/03/26		03/24/2023	Various	XXX	2,504,746	2,664,624	2,384,838	2,384,838						2,384,838		119,908	119,908	39,368	12/03/2026	3.B FE
90345W-AD-6	US AIRWAYS 2012-2A PTT 4.625% 12/03/26		01/31/2023	Various	XXX															12/03/2026	3.B FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5		03/01/2023	Redemption 100.0000	XXX	25	25	24	24						24					03/01/2030	1.F FE
909319-AA-3	UNITED AIR 2013-1 A PTT A 4.300% 08/15		02/15/2023	Redemption 100.0000	XXX	18,695	18,695	19,513	18,970		(13)		(13)		18,957		(261)	(261)	402	08/15/2025	2.C FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5		01/15/2023	Redemption 100.0000	XXX	71,700	71,700	71,872	71,816		(1)		(1)		71,816		(116)	(116)	1,053	04/15/2029	1.G FE
90931M-AA-4	UNITED AIR 2016-1 A PTT SERIES A 3.450		01/09/2023	Redemption 100.0000	XXX	26	26	25	26						26		1	1		07/07/2028	2.C FE
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700		03/01/2023	Redemption 100.0000	XXX	25	25	24	24						24		1	1		03/01/2030	2.C FE
90932Q-AA-4	UNITED AIRLINES INC 3.750% 09/03/26		03/06/2023	Redemption 100.0000	XXX	38,282	38,282	37,653	37,928		6		6		37,933		349	349	718	09/03/2026	2.A FE
91324P-CC-4	UNITEDHEALTH GROUP INC 2.875% 03/15/23		03/15/2023	Maturity	XXX	14,000	14,000	13,588	13,980		20		20		14,000				201	03/15/2023	1.F FE
91531U-AA-8	UPGRADE MASTER PASS THRU TRUST SERIES 20		03/15/2023	Paydown	XXX	28,124	28,124	28,265	28,136		(12)		(12)		28,124				167	07/15/2025	1.F FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		03/20/2023	Paydown	XXX	46,001	46,001	46,001	46,001						46,001				251	04/20/2028	2.B FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		03/01/2023	Paydown	XXX	23,176	23,176	23,176	23,176						23,176				129	03/20/2028	2.B FE
91857#-AA-7	VCM A320 4.000% 03/31/24		03/20/2023	Redemption 100.0000	XXX	3,531,212	3,531,212	3,531,212	3,531,212						3,531,212				23,980	03/31/2024	2.B FE
91858*-AA-0	VCM A321 10.261% 10/31/29		03/20/2023	Redemption 100.0000	XXX	446,663	446,663	446,663	446,663						446,663				6,728	10/31/2029	2.C Z
927804-FN-9	VIRGINIA ELEC POWER CO 2.750% 03/15/23		03/15/2023	Maturity	XXX	49,000	49,000	47,446	48,924		76		76		49,000				674	03/15/2023	2.A FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		01/04/2023	Redemption 100.0000	XXX	15,532	15,532	15,532	15,532						15,532					10/14/2049	1.F PL
92870V-AE-5	VOLTAGE FINANCE LLC CLASS A 3.000% 05/		01/16/2023	Redemption 100.0000	XXX	60,161	60,161	60,161	60,161						60,161					05/15/2024	3.C PL
92870V-AF-2	VOLTAGE FINANCE LLC CLASS B 0.000% 05/		01/17/2023	Redemption 100.0000	XXX	19,309	19,309	19,309	19,309						19,309					05/15/2024	4.C PL
92938J-AH-5	WELLS FARGO COMMERCIAL MTG TR SERIES 201		03/01/2023	Paydown	XXX			8,885	1,164		(116)		(116)		1,049		(1,049)	(1,049)	237	03/15/2046	1.A FE
93934F-DF-6	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2023	Paydown	XXX	920	1,557	1,168	1,145		2		2		1,147		(226)	(226)	18	10/25/2035	4.B FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2023	Paydown	XXX	2,116	2,116	1,367	1,376		(2)		(2)		1,374		742	742	6	10/25/2036	4.A FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2023	Paydown	XXX	2,540	2,540	2,007	1,898		(2)		(2)		1,897		643	643	7	10/25/2036	5.A FM
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2023	Paydown	XXX	2,522	2,522	1,521	751	847	(2)		845		1,595		927	927	5	09/25/2036	1.A FM
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		03/01/2023	Paydown	XXX	2,910	2,910	1,372	1,378		(1)		(1)		1,377		1,533	1,533	6	09/25/2036	4.C FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3		03/15/2023	Paydown	XXX	26,727	26,727	25,829	26,110		617		617		26,727				144	09/15/2044	2.A FE
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		03/13/2023	Redemption 100.0000	XXX	64,812	64,812	64,812	64,812						64,812				719	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019		03/01/2023	Paydown	XXX	3,376	3,376	3,409	3,393						3,393		(17)	(17)	20	10/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		03/01/2023	Paydown	XXX	3,521	3,521	3,387	3,418		104		104		3,521				23	07/25/2047	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201		03/01/2023	Paydown	XXX			1,836	1,111		(22)		(22)		1,089		(1,089)	(1,089)	48	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		03/15/2023	Paydown	XXX	1,250	1,250	1,207	1,210		40		40		1,250				9	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		03/15/2023	Paydown	XXX	11,500	11,500	11,500	11,500						11,500				130	03/15/2052	2.B FE
96332H-CF-4	WHIRLPOOL CORP SERIES MTN 3.700% 03/01		03/01/2023	Maturity	XXX	5,000	5,000	4,973	4,999		1		1		5,000				93	03/01/2023	2.B FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		03/15/2023	Paydown	XXX	97,583	97,583	73,715	74,379		23,203		23,203		97,583				563	05/15/2046	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
97263B-AA-1	WILTON RE FINANCE LLC SERIES 144A 9.00		03/30/2023	Redemption 100.0000	XXX	250,000	250,000	260,000	251,670		(1,670)		(1,670)		250,000				7,344	03/30/2033	2.B FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS		03/05/2023	Paydown	XXX	750	750	748	749		1		1		750				5	12/05/2050	2.B FE
974153-AD-0	WINGSTOP FUNDING LLC SERIES 2022 1A CLAS		03/05/2023	Paydown	XXX	7,250	7,250	7,245	7,245		5		5		7,250				68	03/05/2052	2.B FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2023	Paydown	XXX	295	295	297	296		(1)		(1)		295				2	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2023	Paydown	XXX	115	115	116	116		(1)		(1)		115				1	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		03/01/2023	Paydown	XXX	165	165	167	166		(1)		(1)		165				1	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		03/01/2023	Paydown	XXX	183	183	186	184		(2)		(2)		183				1	01/20/2045	1.A
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		01/30/2023	Paydown	XXX	2,308	2,308	2,308	2,308						2,308				19	07/30/2051	2.B FE
98944#-AA-7	ZEPHYRUS AERO 1 LLC 6.120% 04/28/24		12/15/2022	Redemption 100.0000	XXX	166,775	166,775	166,775	166,775						166,775				19	04/28/2024	1.A
98944#-AA-7	ZEPHYRUS AERO 1 LLC 6.120% 04/28/24		02/15/2023	Redemption 100.0000	XXX	342,321	342,321	342,321	342,321						342,321				3,593	04/28/2024	1.A Z
BES1G2-VH-4	POLYMER SOLUTIONS INC 11.814% 07/01/23		01/03/2023	Maturity	XXX	144,516	144,516	144,516	144,516						144,516				2,893	07/01/2023	3.B FE
BES1NC-74-0	ATLAS INTERMEDIATE III LLC 10.315% 04/2		03/02/2023	Redemption 100.0000	XXX	1,000,000	1,000,000	1,000,000	588,235						1,000,000				2,600	04/29/2025	4.C Z
BES2GU-Y0-4	CLARUS CAPITAL LLC 7.913% 09/30/31		12/21/2022	Tax Free Exchange	XXX	24,050,353	24,050,353	24,050,353	24,050,353						24,050,353					09/30/2031	2.C Z
BES2NT-DW-2	KWOR ACQUISITION INC 12.250% 12/22/28		03/15/2023	Redemption 100.0000	XXX	507,622	507,622	507,622	323,834						507,622				567	12/22/2028	2.C Z
BES2SW-N7-4	ROTOLO CONSULTANTS INC 10.663% 12/20/2		03/31/2023	Redemption 100.0000	XXX	7,869	7,869	7,845	2,571		1		1		7,849		21	21	119	12/20/2026	2.C Z
BES2VV-MV-0	ASP MCS ACQUISITION CORP 10.788% 10/20/		01/23/2023	Redemption 100.0000	XXX	1,340	1,340	22,851	6,791		(182)		(182)		6,609		(5,268)	(5,268)	33	10/20/2025	4.B FE
BES2W4-KQ-2	SGA DENTAL PARTNERS OPCO LLC 10.898% 06		12/30/2022	Redemption 100.0000	XXX	4,175	4,175	4,175	4,175						4,175					06/07/2027	2.B Z
BES2WE-A3-2	APT OPCO 11.413% 12/28/26		03/10/2023	Redemption 100.0000	XXX	5,785,000	5,785,000	5,785,000	5,785,000						5,785,000					12/28/2026	2.B Z
BES313-06-2	CENTRIC COMMERCIAL FUNDING II 10.364% 1		03/13/2023	Redemption 100.0000	XXX	2,358,280	2,358,280	2,358,280	2,358,280						2,358,280				34,060	10/05/2025	2.B Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.163% 10/02/25		01/03/2023	Redemption 100.0000	XXX	147	147	147	147						147					10/02/2025	2.B Z
BGH79X-BE-7	ARCLINE FM HOLDINGS LLC 9.768% 06/23/2		03/31/2023	Redemption 100.0000	XXX	2,500	2,500	2,488	2,489						2,490		10	10	104	06/23/2028	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 7.252% 09/22/2		01/01/2023	Various	XXX						11		11		11		(11)	(11)	18,801	09/22/2028	2.C FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 7.252% 09/22/2		01/01/2023	Redemption 100.0000	XXX	(82)	(82)	(82)	(494)						(82)					09/22/2028	2.C FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 10.461% 10/08/28		01/15/2023	Redemption 100.0000	XXX	625	625	616	617						617		8	8	10	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD PRODUCTS LLC 9.761% 10/18		03/31/2023	Redemption 100.0000	XXX	16,469	16,469	16,140	16,182		7		7		16,189		280	280	603	10/18/2028	4.C FE
BGH7JQ-MX-7	FR REFUEL LLC 9.162% 11/02/28		03/31/2023	Redemption 100.0000	XXX	5,903	5,903	5,852	5,857		1		1		5,859		44	44	346	11/02/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 9.830% 12		03/31/2023	Redemption 100.0000	XXX	5,748	5,748	5,691	5,697		1		1		5,698		50	50	383	12/09/2028	4.C FE
BGH80W-BZ-9	CITADEL SECURITIES LP 1.067% 02/02/28		01/31/2023	BOFA SECURITIES INC	XXX						(207)		(207)		(207)		207	207		02/02/2028	2.C FE
C2368#-AA-3	CERTUS OIL AND GAS INC 11.750% 07/15/25		01/31/2023	Redemption 100.0000	XXX	1,020,000	1,020,000	1,023,333	1,022,734		(72)		(72)		1,022,662		(2,662)	(2,662)	9,954	07/15/2025	2.B Z
G2435*-AA-2	GCM Progress LLC 6.500% 10/31/29		03/17/2023	Redemption 100.0000	XXX	1,544,445	1,544,445	1,544,445	1,544,445						1,544,445				17,018	10/31/2029	2.B Z
G2964*-AA-1	VCM A319EJ LLC 4.000% 12/31/26		02/15/2023	Redemption 100.0000	XXX	1,106,521	1,106,521	1,106,521	1,106,521						1,106,521				5,851	12/31/2026	2.B FE
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 5.000% 04/		02/15/2023	Redemption 100.0000	XXX	588,959	588,959	588,959	588,959						588,959				419	04/30/2027	2.C Z
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26		03/17/2023	Redemption 100.0000	XXX	437,962	437,962	437,962	437,962						437,962				5,712	12/30/2026	2.C Z
G9531#-AA-6	AERGO TL MSN 29786 7.248% 05/15/30		03/17/2023	Redemption 100.0000	XXX	388,602	388,602	388,601	388,602		1		1		388,603				4,815	05/15/2030	2.C Z
G9531@-AA-8	PICP PROJECT SPRINT INTER II L 6.500%		03/10/2023	Redemption 100.0000	XXX	431,234	431,234	431,234	431,234						431,234				2,378	03/31/2029	2.B Z

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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
G9886*-AA-1	ZEPHYRUS AERO 1 LLC 4.812% 04/28/24		02/15/2023	Redemption 100.0000	XXX	437,518	437,518	437,518	437,518						437,518				3,519	04/28/2024	2.B Z
009090-AA-9	AIR CANADA 2015 1A PTT SERIES 144A 3.6	A	03/15/2023	Redemption 100.0000	XXX	303,076	303,076	280,346			84		84		280,430		22,647	22,647	5,455	09/15/2028	1.F FE
009090-AB-7	AIR CANADA 2015 1A PTT SERIES 144A 3.8	A	03/15/2023	Maturity	XXX	470,417	470,417	461,272	469,811		606		606		470,417				9,114	09/15/2024	2.B FE
775109-CC-3	ROGERS COMMUNICATIONS IN SERIES 144A 3	A	01/31/2023	Redemption 100.0000	XXX	(121,200)	(121,200)	(120,930)	(120,942)						(120,942)		(258)	(258)		03/15/2032	2.A FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	02/14/2023	Redemption 100.0000	XXX	180,463	180,463	179,340	179,514		12		12		179,526		937	937		05/14/2031	1.D PL
05071T-AA-7	AUDAX SENIOR DEBT CLO II LLC SERIES 2019	D	01/22/2023	Paydown	XXX	538,178	538,178	538,169	538,170		9		9		538,178				4,752	10/22/2029	1.C FE
05492A-AE-1	BFNS LLC SERIES 2017-1A CLASS C 144A 5	D	03/27/2023	Call 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				49,349	01/25/2029	2.B FE
06708P-AA-4	BARBADOS GOVERNMENT 2.000% 01/15/29	D	03/20/2023	Redemption 100.0000	XXX	462,000	462,000	357,357	384,183		1,412		1,412		385,595		76,405	76,405	2,785	01/15/2029	5.A
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	01/09/2023	Paydown	XXX	40,367	40,367	40,367	40,367						40,367				422	04/07/2028	2.A FE
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	D	03/15/2023	Paydown	XXX	574	574	560	575		(1)		(1)		574				8	02/15/2038	1.A FE
12551A-AL-9	CIFC FUNDING LTD SERIES 2017 1A CLASS AR	D	01/22/2023	Paydown	XXX	461,985	461,985	415,833	437,691		24,294		24,294		461,985				6,378	04/23/2029	1.A FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	03/25/2023	Paydown	XXX	138,125	138,125	138,094	138,102		23		23		138,125				511	09/25/2045	1.F FE
25256L-AG-6	DIAMOND CLO 2018-1 SERIES 2018-1A CLASS	D	01/23/2023	Paydown	XXX	79,205	79,205	77,263	78,550		655		655		79,205				1,607	07/22/2030	1.E FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D	02/15/2023	Paydown	XXX	1,109,338	1,109,338	1,017,342	1,061,822		47,516		47,516		1,109,338				15,507	11/15/2028	1.A FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D	02/15/2023	Paydown	XXX	4,046	4,046	4,048	4,047		(1)		(1)		4,046				15	09/15/2039	2.B FE
36259B-AG-2	GPMT LTD SERIES 2019 FL2 CLASS C 144A	D	02/15/2023	Paydown	XXX	2,232	2,232	2,148	2,230		2		2		2,232				16	02/22/2036	1.G FE
36259B-AG-2	GPMT LTD SERIES 2019 FL2 CLASS C 144A	D	03/21/2023	Redemption 100.0000	XXX	61,263	61,263	58,965	61,204		59		59		61,263				1,041	02/22/2036	1.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	D	03/31/2023	Redemption 100.0000	XXX	16,680	16,680	16,680	16,680						16,680				245	09/30/2040	1.C FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D	01/21/2023	Paydown	XXX	1,702,130	1,702,130	1,702,130	1,702,130						1,702,130				18,052	01/21/2034	2.C FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	03/15/2023	Paydown	XXX	24,878	24,878	23,875	24,228		650		650		24,878				166	04/15/2044	2.A FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	C	03/15/2023	Paydown	XXX	415,666	415,666	313,836	313,836		101,830		101,830		415,666				3,911	12/15/2042	3.C FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	03/20/2023	Paydown	XXX	121,620	121,620	121,027	121,093		527		527		121,620				757	06/20/2047	1.F FE
55281G-AA-6	MCF CLO LLC SERIES 2018 1A CLASS A1 144A	D	01/18/2023	Paydown	XXX	17,911	17,911	16,836	17,216		695		695		17,911				255	07/18/2030	1.A FE
55608J-AL-2	MACQUARIE GROUP LTD SERIES 144A 4.150%	D	03/27/2023	Redemption 100.0000	XXX	5,000,000	5,000,000	4,986,850	4,997,020		552		552		4,997,573		2,427	2,427	103,750	03/27/2024	1.G FE
55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D	01/15/2023	Paydown	XXX	7,896	7,896	7,047	7,437		459		459		7,896				97	04/15/2029	1.A FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	03/20/2023	Paydown	XXX	102,511	102,511	102,017	102,075		436		436		102,511				613	06/20/2047	1.F FE
674999-TZ-0	ISLAY FINANCE LIMITED 2.330% 11/30/25	B	03/20/2023	Redemption 100.0000	XXX	808,328	808,328	875,323	798,319					77,004	808,328	(66,995)		(66,995)	7,258	11/30/2025	2.C Z
80281L-AH-8	SANTANDER UK GROUP HLDGS 3.373% 01/05/	D	01/05/2023	Various	XXX	6,249,000	6,249,000	5,999,102	6,196,124		551		551		6,196,675		52,325	52,325	105,389	01/05/2024	2.A FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	C	03/15/2023	Paydown	XXX	54,863	54,863	40,402	40,402						40,402		14,461	14,461	477	03/15/2040	3.B FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	01/20/2023	Paydown	XXX	1,345,805	1,345,805	1,337,174	1,338,772		7,033		7,033		1,345,805				7,570	01/20/2035	2.C FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	03/15/2023	Paydown	XXX	3,038	3,038	2,799	2,853		185		185		3,038				13	05/15/2043	2.A FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	03/15/2023	Paydown	XXX	7,676	7,676	6,812	7,111		565		565		7,676				51	12/15/2044	2.B FE
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 4.703% 02/2	B	02/20/2023	Paydown	XXX	27,870	27,870	29,265	27,851		21		21	1,519	27,870	(1,520)		(1,520)	268	02/20/2030	2.B FE
BES0L4-JA-5	RIBBON FINANCE 2018 PLC 5.178% 04/20/2	B	01/20/2023	Paydown	XXX	1,384,717	1,384,717	1,409,070	1,344,611		5,608		5,608	96,466	1,384,717	(61,967)		(61,967)	16,737	04/20/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 4.902%	B	03/24/2023	Paydown	XXX	29,360	29,360	29,944	29,000		(23)		(23)	911	29,360	(527)		(527)	237	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA..20-1A 5.377% 12/20/29	B	03/20/2023	Paydown	XXX	5,412	5,412	5,742	5,375					367	5,412	(330)		(330)	68	12/20/2029	1.G FE
BES2DM-HB-0	TAURUS CMBS TAURS 21 UK4A 7.015% 08/17	B	02/17/2023	Paydown	XXX	18,060	18,060	20,852	18,128					2,724	18,060	(2,793)		(2,793)	246	08/17/2031	2.C Z
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU 2.693%	B	02/27/2023	Paydown	XXX	87,764	87,764	91,272	86,406		2,505		2,505	4,923	87,764	(6,069)		(6,069)	893	11/25/2060	1.F Z
BRS65L-UM-4	CORDUSIO RMBS SRL CORDR 4 3.690% 12/31	B	03/30/2023	Paydown	XXX	1,083,100	1,083,100	991,238	989,804		79,900		79,900	44,046	1,083,100	(30,650)		(30,650)	5,879	12/31/2040	1.D FE
BRS75T-1Y-1	RMAC SECURITIES PLC RMACS..06-N 6.147%	B	03/12/2023	Paydown	XXX	53,466	53,466	57,423	55,763		(2,689)		(2,689)	4,405	53,466	(4,014)		(4,014)	771	06/12/2044	2.B FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 3.137% 12/15/	B	03/15/2023	Paydown	XXX	53,486	53,486	52,396	50,660		2,703		2,703	3,589	53,486	(3,466)		(3,466)	298	12/15/2043	1.B FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.796% 09	D	03/31/2023	Various	XXX	156,853	156,853	152,476	152,512		18		18		152,530		4,323	4,323	763	09/30/2045	1.D PL
G7312*-AA-9	QUAIL AVIATION HOLDINGS LTD 4.500% 12/	C	02/02/2023	Redemption 100.0000	XXX	28,705,653	28,705,653	28,769,517	28,769,517						28,769,517		(63,864)	(63,864)	60,739	12/20/2023	1.G Z
G8538#-AA-1	STRIPES SER 2013-1 CL A1 SERIES 2013-1 C	D	03/20/2023	Paydown	XXX	73,954	73,954	73,060	73,898		56		56		73,954				656	03/20/2023	4.A PL
G9401*-AA-7	WNG II AIRCRAFT LEASING 8 LIMI 4.870%	D	02/15/2023	Redemption 100.0000	XXX	194,254	194,254	194,254	194,254						194,254				437	12/22/2024	2.C Z
Q5S45S-AH-9	LIBERTY FUNDING PTY LTD 4.730% 03/25/2	B	01/25/2023	Paydown	XXX															03/25/2026	1.E Z
Q5S45U-AG-6	LIBERTY FUNDING PTY LTD LBRTY-19-2E 5	B	03/10/2023	Paydown	XXX	106,574	106,574	103,185	105,490		(225)		(225)	(2,434)	106,574	3,743		3,743	1,451	06/12/2051	1.B FE
Q7378J-AF-6	PEPPER RESIDENTIAL SECURITIES 11.606% 0	B	03/13/2023	Paydown	XXX	102,072	102,072	100,150	100,214		10		10	(52)	102,072	1,900		1,900	1,391	03/12/2061	3.B FE
Q7389M-AQ-2	PEPPER RESIDENTIAL SECURITIES 6.102% 0	B	03/16/2023	Paydown	XXX	301,662	301,662	305,203	305,467		(2,811)		(2,811)	(384)	301,662	(609)		(609)	5,393	09/16/2059	3.A FE
Q744B0-AG-7	LA TROBE FINANCIAL CAPITAL MAR 9.056%	B	03/13/2023	Paydown	XXX	83,625	83,625	83,865	83,446		(719)		(719)	(43)	83,625	941		941	1,051	08/13/2050	2.A FE
Q744B7-AJ-6	LA TROBE FINANCIAL CAPITAL MAR 5.734%	B	03/13/2023	Paydown	XXX	58,284	58,284	49,245	55,344		2,089		2,089	(4,764)	58,284	5,615		5,615	466	02/11/2051	1.A FE
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	03/13/2023	Paydown	XXX	21,563	21,563	21,588	20,921		396		396	772	21,563	(527)		(527)	200	04/12/2051	1.D FE
Q7S03S-AL-6	LATITUDE AUSTRALIA CREDIT CARD 7.897%	B	03/23/2023	Paydown	XXX	891,177	891,177	912,980	904,051		(2,809)		(2,809)	(468)	891,177	(9,598)		(9,598)	14,072	03/22/2032	2.B FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	03/10/2023	Paydown	XXX	36,600	36,600	38,281	37,108		308		308	1,369	36,600	(2,185)		(2,185)	528	02/10/2051	1.C FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	02/10/2023	Paydown	XXX	91,175	91,175	91,027	88,237		732		732	3,256	91,175	(1,051)		(1,051)	677	02/10/2051	1.D FE
Z94500-M9-5	PEPPER I PRIME 2018 2 TRUST PE 7.284%	B	03/13/2023	Paydown	XXX	157,063	157,063	169,492	156,714		(990)		(990)	12,737	157,063	(11,398)		(11,398)	1,700	03/13/2050	1.F Z
Z9451Q-XA-2	LA TROBE FINANCIAL CAPITAL MAR 9.634%	B	01/31/2023	Paydown	XXX															03/12/2050	2.C FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 6.920% 01/21	B	03/21/2023	Paydown	XXX	70,787	70,787	76,664	71,250		(1,141)		(1,141)	5,369	70,787	(4,691)		(4,691)	2,149	01/21/2052	1.F Z
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES..21 1 4.902%	B	03/27/2023	Paydown	XXX	86,512	86,514	92,239	84,478		1,370		1,370	7,776	86,514	(7,111)		(7,111)	535	09/27/2075	1.F Z
BGH885-SL-3	CREDIT SUISSE SECURITIES (USA)		03/31/2023	Transfer to Short Term	XXX	3,610,000	3,610,000	3,610,000	3,610,000						3,610,000					12/31/2049	1.A FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						196,974,062	197,213,281	196,127,309	189,813,286	1,564	621,167		622,731	259,088	196,803,408	(203,302)	170,662	(32,640)	2,682,177	XXX	XXX
Bonds - Hybrid Securities																					
842587-CY-1	SOUTHERN CO SERIES B 8.496% 03/15/57		01/04/2023	Various	XXX	4,463,000	4,463,000	4,493,348	4,463,000						4,463,000				20,825	03/15/2057	2.C FE
1309999999 - Bonds - Hybrid Securities						4,463,000	4,463,000	4,493,348	4,463,000						4,463,000				20,825	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
23244@-AA-4	CVAN HOLDINGS LLC 6.375% 12/20/26		01/31/2023	DIRECT FUNDING	XXX														405,167	12/20/2026	1.G PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates																			405,167	XXX	XXX
Bonds - SVO Identified Funds																					
Bonds - Unaffiliated Bank Loans																					
Bonds - Unaffiliated Certificates of Deposit																					
2509999997 - Bonds - Subtotals - Bonds - Part 4						221,058,320	221,248,407	220,160,645	213,757,488	1,564	564,527		566,091	259,088	220,690,972	(203,302)	367,354	164,052	3,272,527	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						221,058,320	221,248,407	220,160,645	213,757,488	1,564	564,527		566,091	259,088	220,690,972	(203,302)	367,354	164,052	3,272,527	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) - Perpetual Preferred																					
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																					
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
BES1DR-W7-3	MMRI DIAGNOSTIC HOLDINGS LLC		03/06/2023	CROSS COMPANY ASSET TRANSFERS	3,000,000.000	3,000,000	XXX	3,000,000	3,000,000						3,000,000				821,918	XXX	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						3,000,000	XXX	3,000,000	3,000,000						3,000,000				821,918	XXX	XXX
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																					
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						3,000,000	XXX	3,000,000	3,000,000						3,000,000				821,918	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						3,000,000	XXX	3,000,000	3,000,000						3,000,000				821,918	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						3,000,000	XXX	3,000,000	3,000,000						3,000,000				821,918	XXX	XXX
6009999999 Totals						224,058,320	XXX	223,160,645	216,757,488	1,564	564,527		566,091	259,088	223,690,972	(203,302)	367,354	164,052	4,094,445	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
European Payor Swaption 12 YR Call + 5 YR	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	06/07/2012	06/11/2029	1	75,000,000	3 Months LIBOR / (5%)	1,665,000			334,725		334,725	(830,347)						(b) 0440
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										1,665,000			334,725	XXX	334,725	(830,347)					XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										1,665,000			334,725	XXX	334,725	(830,347)					XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Purchased Options - Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
Purchased Options - Other - Put Options																						
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										1,665,000			334,725	XXX	334,725	(830,347)					XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										1,665,000			334,725	XXX	334,725	(830,347)					XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CITIBANK NA-E570DZWZ7FF32TWEFA76	04/29/2009	05/01/2024	1	50,000,000	3.425% / (3 Months LIBOR)			(156,949)	(761,316)		(761,316)	(272,383)				260,639		(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)			(48,539)	901,477		901,477	947,593				374,933		(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)			(45,331)	1,794,088		1,794,088	1,223,649				486,086		(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)			(10,536)	590,064		590,064	280,831				148,797		(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)			(66,781)	867,098		867,098	1,095,228				429,818		(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)			(141,625)	(760,323)		(760,323)	661,188				365,823		(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)			(255,251)	(4,486,193)		(4,486,193)	2,085,452				930,600		(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)			(386,042)	(4,676,213)		(4,676,213)	2,517,343				1,116,023		(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)			(385,573)	(4,661,971)		(4,661,971)	2,517,242				1,116,023		(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)			(238,924)	(3,693,645)		(3,693,645)	2,098,155				930,692		(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)			(100,979)	(1,600,954)		(1,600,954)	859,171				372,534		(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)			(225,721)	(3,936,387)		(3,936,387)	2,171,337				1,090,608		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZO031MB27	04/17/2012	04/19/2032	1	73,000,000	2.70875% / (3 Months LIBOR)			(359,210)	(4,287,705)		(4,287,705)	2,283,410				1,098,284		(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)			(598,895)	(5,189,734)		(5,189,734)	2,219,368				1,015,958		(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)			(424,304)	(9,698,624)		(9,698,624)	3,612,108				1,640,612		(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)			(626,354)	(16,180,994)		(16,180,994)	4,926,476				2,190,140		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZO031MB27	07/24/2012	07/26/2042	1	50,000,000	2.30375% / (3 Months LIBOR)			(296,889)	(8,013,618)		(8,013,618)	2,191,110				1,098,892		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	BANK OF AMERICA NA-B4TYDEB6GKMZO031MB27	10/01/2012	10/03/2042	1	80,000,000	2.60375% / (3 Months LIBOR)			(423,282)	(9,453,578)		(9,453,578)	4,303,512				1,766,802		(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)			(72,990)	(1,419,555)		(1,419,555)	644,654				335,617		(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)			(894,698)	(13,144,961)		(13,144,961)	6,889,531				4,252,181		(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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (3 Months LIBOR)			(408,643)	(6,234,357)		(6,234,357)	3,500,255				2,322,700		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (3 Months LIBOR)			(149,941)	(2,044,959)		(2,044,959)	1,236,804				813,718		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (3 Months LIBOR)			(263,940)	(5,070,944)		(5,070,944)	1,809,708				1,224,468		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2035	1	33,000,000	3 Months LIBOR / (2.717%)			174,018	2,573,415		2,573,415	(947,248)				575,799		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (3 Months LIBOR)			(121,683)	(1,644,985)		(1,644,985)	424,446				273,942		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (3 Months LIBOR)			(213,291)	(1,765,983)		(1,765,983)	309,624				251,648		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (3 Months LIBOR)			(53,547)	(1,578,409)		(1,578,409)	296,373				214,940		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (3 Months LIBOR)			(59,753)	(966,947)		(966,947)	182,795				112,302		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (3 Months LIBOR)				(3,317,457)		(3,317,457)	117,339				1,210,693		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	12/08/2016	12/12/2036	1	40,000,000	3 Months LIBOR / (2.5625%)			225,635	4,131,874		4,131,874	(1,200,147)				740,350		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/16/2017	02/21/2047	1	30,000,000	3 Months LIBOR / (2.6941%)			156,195	3,404,614		3,404,614	(1,036,533)				733,252		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	02/17/2017	02/21/2047	1	32,000,000	3 Months LIBOR / (2.6603%)			169,312	3,810,788		3,810,788	(1,101,880)				782,136		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/13/2017	03/15/2047	1	22,000,000	3 Months LIBOR / (2.859%)			106,001	1,883,620		1,883,620	(781,865)				538,396		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (3 Months LIBOR)			(249,985)	(3,572,368)		(3,572,368)	1,076,708				663,507		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2037	1	67,557,000	3 Months LIBOR / (2.545%)			384,861	7,476,455		7,476,455	(2,112,204)				1,293,014		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (3 Months LIBOR)			(140,735)	(3,353,568)		(3,353,568)	853,789				619,811		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (3 Months LIBOR)			(77,188)	(1,859,479)		(1,859,479)	464,812				337,921		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	01/17/2018	01/19/2028	1	35,000,000	3 Months LIBOR / (2.609%)			180,952	1,663,007		1,663,007	(519,229)				383,603		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/13/2018	03/15/2048	1	10,000,000	3 Months LIBOR / (3.018%)			44,207	573,237		573,237	(361,812)				249,791		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	03/13/2018	03/15/2025	1	40,000,000	3 Months LIBOR / (2.862%)			192,430	1,141,147		1,141,147	(303,791)				279,826		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (3 Months LIBOR)			(884,824)	(16,132,585)		(16,132,585)	6,604,113				4,751,235		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (3 Months LIBOR)			(645,150)	(10,309,916)		(10,309,916)	4,390,752				2,712,140		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (3 Months LIBOR)			(933,393)	(10,971,306)		(10,971,306)	5,012,859				3,164,225		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2023	1	150,000,000	3 Months LIBOR / (2.9185%)			712,633	706,500		706,500	(675,201)				332,991		(b) 0410
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (3 Months LIBOR)			(360,067)	(2,425,805)		(2,425,805)	1,218,620				911,806		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2023	1	55,000,000	3 Months LIBOR / (2.9255%)			260,336	258,309		258,309	(246,622)				122,097		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (3 Months LIBOR)			(90,889)	(773,313)		(773,313)	528,617				332,508		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2023	1	65,000,000	3 Months LIBOR / (2.9075%)			310,595	307,525		307,525	(294,354)				144,296		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (3 Months LIBOR)			(65,243)	(794,901)		(794,901)	520,609				367,606		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/08/2018	06/12/2023	1	55,000,000	3 Months LIBOR / (2.916%)			261,642	259,314		259,314	(247,913)				122,942		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/15/2018	06/19/2023	1	32,131,000	3 Months LIBOR / (2.9545%)			145,448	151,207		151,207	(153,448)				75,187		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/15/2018	06/19/2025	1	23,550,000	2.976% / (3 Months LIBOR)			(105,339)	(646,585)		(646,585)	175,405				175,459		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (3 Months LIBOR)			(65,726)	(672,264)		(672,264)	381,628				240,091		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/25/2018	07/27/2038	1	20,000,000	3 Months LIBOR / (3.0845%)			79,655	1,001,406		1,001,406	(638,710)				391,456		(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	08/15/2018	08/17/2033	1	15,000,000	3% / (3 Months LIBOR)			(65,834)	(655,396)		(655,396)	389,918				241,658		(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%)			117,463	253,106		253,106	(114,487)				82,732		(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)			(8,280)	(68,450)		(68,450)	52,858				32,352		(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%)			95,958	222,469		222,469	(98,053)				75,265		(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)			(34,531)	(282,958)		(282,958)	219,845				135,332		(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)			(68,035)	(364,421)		(364,421)	515,427				324,707		(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)			(87,898)	(310,719)		(310,719)	911,746				632,138		(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)			(71,535)	(458,321)		(458,321)	521,935				325,339		(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)			(75,185)	(459,889)		(459,889)	321,952				236,331		(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%)			18,655	100,571		100,571	(78,071)				58,720		(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)			(78,235)	(515,855)		(515,855)	526,972				326,263		(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%)			176,799	557,651		557,651	(183,956)				163,132		(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%)			187,039	599,450		599,450	(194,644)				165,465		(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)			(39,440)	(424,849)		(424,849)	328,733				231,236		(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)			(59,038)	(574,003)		(574,003)	341,725				212,589		(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)			(61,344)	(798,096)		(798,096)	502,152				355,019		(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)			(46,142)	(356,846)		(356,846)	170,885				119,605		(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)			(53,241)	(546,198)		(546,198)	319,803				196,462		(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)			(59,695)	(403,739)		(403,739)	103,885				99,030		(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)			(49,055)	(416,337)		(416,337)	172,032				119,662		(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)			(65,645)	(784,696)		(784,696)	370,171				229,351		(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)			(47,664)	(397,635)		(397,635)	169,756				119,748		(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)			(67,934)	(1,074,201)		(1,074,201)	526,600				380,539		(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)			(74,159)	(517,796)		(517,796)	124,060				124,222		(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)			(59,623)	(843,476)		(843,476)	314,554				196,938		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (3 Months LIBOR)			(42,299)	(424,457)		(424,457)	136,986				96,118		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/07/2019	01/09/2024	1	25,000,000	3 Months LIBOR / (2.597%)			132,776	485,138		485,138	(134,481)				110,223		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/09/2019	01/11/2029	1	5,000,000	3 Months LIBOR / (2.7715%)			23,803	219,544		219,544	(84,418)				60,130		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/15/2019	01/17/2029	1	8,000,000	3 Months LIBOR / (2.7665%)			37,824	353,558		353,558	(135,616)				96,345		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/18/2019	01/22/2024	1	10,000,000	3 Months LIBOR / (2.719%)			49,272	190,775		190,775	(52,769)				45,087		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2024	1	42,000,000	3 Months LIBOR / (2.674%)			211,117	820,727		820,727	(226,069)				190,003		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (3 Months LIBOR)			(71,017)	(877,818)		(877,818)	416,755				259,828		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/05/2019	02/07/2029	1	8,000,000	3 Months LIBOR / (2.751%)			39,108	360,970		360,970	(139,455)				96,821		(b) 0410
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2024	1	25,000,000	2.5935% / (3 Months LIBOR)			(136,450)	(538,552)		(538,552)	150,770				117,912		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
7 YR PAY 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%)			97,873	703,581		703,581	(166,010)				155,335		(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%)			49,014	796,132		796,132	(325,604)				199,452		(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%)			52,871	471,497		471,497	(178,857)				121,647		(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%)			50,808	429,144		429,144	(177,706)				121,760		(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)			(638,351)	(2,595,062)		(2,595,062)	673,587				541,238		(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%)			122,272	2,081,520		2,081,520	(872,711)				636,723		(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)			(1,046,678)	(4,257,898)		(4,257,898)	1,105,204				893,282		(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%)			269,411	4,358,797		4,358,797	(1,773,915)				1,098,116		(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)			(433,740)	(1,763,149)		(1,763,149)	457,651				367,515		(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%)			213,835	1,970,588		1,970,588	(705,024)				487,714		(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)			(488,081)	(1,984,089)		(1,984,089)	515,000				413,649		(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%)			348,313	2,513,193		2,513,193	(563,098)				532,864		(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%)			251,646	1,812,741		1,812,741	(407,438)				386,183		(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)			(39,503)	(581,988)		(581,988)	214,601				133,065		(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%)			30,618	583,661		583,661	(204,923)				127,661		(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%)			30,302	317,341		317,341	(103,436)				69,849		(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)			(40,548)	(605,304)		(605,304)	216,590				133,279		(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%)			15,730	304,759		304,759	(102,914)				63,841		(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)			(45,502)	(752,468)		(752,468)	217,963				133,443		(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%)			35,198	759,563		759,563	(204,419)				127,429		(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%)			94,334	2,112,465		2,112,465	(509,509)				318,248		(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)			(122,029)	(2,088,562)		(2,088,562)	547,909				334,058		(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)			(20,648)	(586,823)		(586,823)	109,033				84,423		(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)			(49,584)	(903,060)		(903,060)	208,019				128,431		(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%)			38,145	908,063		908,063	(191,912)				121,944		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (3 Months LIBOR)			(57,083)	(1,145,408)		(1,145,408)	244,391				151,282		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2039	1	7,091,000	3 Months LIBOR / (2.206%)			43,805	1,150,549		1,150,549	(223,425)				143,149		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (3 Months LIBOR)			(68,619)	(1,456,200)		(1,456,200)	275,009				168,437		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (3 Months LIBOR)			(78,138)	(1,672,925)		(1,672,925)	309,818				189,548		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (3 Months LIBOR)			(89,302)	(3,259,183)		(3,259,183)	388,865				322,805		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (3 Months LIBOR)			(164,128)	(3,642,352)		(3,642,352)	612,255				374,829		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (3 Months LIBOR)			(178,787)	(1,686,235)		(1,686,235)	277,734				205,643		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (3 Months LIBOR)			(169,136)	(2,472,515)		(2,472,515)	427,450				264,800		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (3 Months LIBOR)			(123,570)	(4,698,730)		(4,698,730)	500,442				423,572		(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-SNZ20JLFK8MNNCLQOF39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (3 Months LIBOR)			(56,503)	(1,245,345)		(1,245,345)	204,551				124,732		(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)			(171,280)	(901,770)		(901,770)	196,474				121,120		(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)			(62,230)	(2,319,471)		(2,319,471)	251,815				211,815		(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)			(208,442)	(1,101,184)		(1,101,184)	239,612				146,544		(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)			(114,582)	(2,561,553)		(2,561,553)	408,015				248,613		(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)			(117,093)	(2,672,559)		(2,672,559)	406,594				247,779		(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)			(104,523)	(1,517,419)		(1,517,419)	262,359				161,506		(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%)			132,837	3,876,090		3,876,090	(532,541)				344,307		(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%)			179,976	956,599		956,599	(205,881)				123,379		(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%)			352,425	1,908,945		1,908,945	(402,437)				248,280		(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%)			176,575	2,555,585		2,555,585	(438,471)				269,608		(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%)			90,056	2,650,493		2,650,493	(352,808)				231,177		(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%)			63,793	2,367,628		2,367,628	(245,742)				210,220		(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%)			66,144	1,903,330		1,903,330	(268,298)				175,101		(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%)			171,140	928,877		928,877	(191,051)				124,914		(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%)			59,837	2,094,980		2,094,980	(266,328)				216,973		(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%)			160,986	2,215,102		2,215,102	(444,161)				274,198		(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)			(113,458)	(2,599,547)		(2,599,547)	405,033				250,546		(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%)			59,143	2,231,974		2,231,974	(253,789)				215,020		(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%)			82,351	2,472,755		2,472,755	(360,230)				235,897		(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%)			119,458	3,299,630		3,299,630	(560,756)				363,882		(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)			(165,217)	(3,817,644)		(3,817,644)	624,942				383,450		(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%)			126,232	3,789,053		3,789,053	(546,094)				356,890		(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)			(124,411)	(2,992,972)		(2,992,972)	411,632				250,885		(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)			(126,787)	(3,055,357)		(3,055,357)	411,506				250,315		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (3 Months LIBOR)			(198,783)	(4,906,899)		(4,906,899)	624,045				379,832		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,500,000	3 Months LIBOR / (0.9795%)			243,681	8,649,238		8,649,238	(792,480)				547,004		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,545,000	3 Months LIBOR / (0.979%)			244,128	8,665,647		8,665,647	(793,805)				547,933		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/13/2020	04/15/2040	1	26,631,000	3 Months LIBOR / (1.0035%)			243,287	8,609,087		8,609,087	(797,393)				549,708		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/26/2020	05/28/2050	1	14,700,000	3 Months LIBOR / (0.9755%)			140,958	6,212,167		6,212,167	(397,475)				383,043		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/03/2020	06/05/2040	1	21,192,000	3 Months LIBOR / (1.0165%)			201,844	6,850,592		6,850,592	(645,708)				439,226		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/04/2020	06/08/2050	1	14,879,000	3 Months LIBOR / (1.121%)			137,015	5,899,431		5,899,431	(410,382)				387,923		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/05/2020	06/09/2030	1	51,073,000	3 Months LIBOR / (0.9055%)			496,917	8,513,505		8,513,505	(1,157,973)				684,851		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	07/31/2020	08/04/2040	1	10,415,000	3 Months LIBOR / (0.7615%)			102,126	3,739,609		3,739,609	(310,545)				216,891		(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)
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%)			101,159	3,543,447		3,543,447	(319,361)				220,021		(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%)			317,873	5,703,316		5,703,316	(711,609)				412,974		(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)			(206,082)	(5,560,812)		(5,560,812)	590,697				363,053		(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%)			92,252	3,870,941		3,870,941	(287,554)				244,333		(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)			(131,673)	(3,639,196)		(3,639,196)	391,058				244,820		(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%)			98,391	3,477,017		3,477,017	(319,628)				222,965		(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%)			200,313	3,699,002		3,699,002	(466,580)				279,000		(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%)			94,125	3,281,680		3,281,680	(325,777)				225,624		(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%)			113,556	4,949,940		4,949,940	(370,660)				349,242		(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%)			773,240	27,019,897		27,019,897	(2,713,470)				1,862,794		(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%)			975,222	18,085,017		18,085,017	(2,371,751)				1,405,800		(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)			(176,542)	(4,720,435)		(4,720,435)	608,092				381,184		(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%)			91,943	3,742,564		3,742,564	(345,076)				314,417		(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%)			131,005	4,350,665		4,350,665	(515,319)				350,978		(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%)			320,450	10,699,437		10,699,437	(1,508,350)				1,148,367		(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%)			206,508	5,938,227		5,938,227	(924,195)				607,832		(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%)			159,268	5,286,326		5,286,326	(755,502)				574,184		(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%)			250,113	4,153,770		4,153,770	(745,654)				451,385		(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%)			234,468	6,625,408		6,625,408	(1,133,213)				739,863		(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%)			154,068	4,829,877		4,829,877	(783,483)				586,400		(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%)			236,821	4,048,166		4,048,166	(718,749)				447,525		(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)			(150,755)	(3,589,196)		(3,589,196)	640,424				399,237		(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%)			321,897	10,571,304		10,571,304	(1,547,889)				1,172,801		(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%)			318,458	10,343,496		10,343,496	(1,552,656)				1,172,801		(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%)			252,850	4,262,985		4,262,985	(740,815)				449,897		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (3 Months LIBOR)			(161,638)	(3,786,974)		(3,786,974)	649,833				399,355		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (3 Months LIBOR)			(170,061)	(4,280,708)		(4,280,708)	647,648				397,456		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	06/18/2021	06/22/2041	1	17,077,000	3 Months LIBOR / (1.7465%)			129,167	4,043,707		4,043,707	(545,184)				364,551		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (3 Months LIBOR)			(404,568)	(5,589,658)		(5,589,658)	823,287				503,610		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2031	1	31,131,000	3 Months LIBOR / (1.1835%)			271,958	5,219,618		5,219,618	(739,069)				448,617		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (3 Months LIBOR)			(176,521)	(4,856,455)		(4,856,455)	622,332				391,187		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2041	1	16,647,000	3 Months LIBOR / (1.482%)			133,004	4,561,197		4,561,197	(513,924)				356,145		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/07/2021	09/09/2041	1	16,966,000	3 Months LIBOR / (1.7105%)			130,927	4,135,136		4,135,136	(536,991)				364,324		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQ0F39	09/07/2021	09/09/2026	1	20,249,000	3 Months LIBOR / (0.9195%)			196,305	1,934,051		1,934,051	(282,888)				187,897		(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)
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%)			176,419	3,232,113		3,232,113	(508,689)				304,384		(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)			(115,576)	(3,007,066)		(3,007,066)	430,689				265,555		(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%)			244,556	4,470,212		4,470,212	(747,428)				462,161		(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)			(159,664)	(4,100,508)		(4,100,508)	645,148				404,961		(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%)			545,438	5,565,216		5,565,216	(857,791)				580,900		(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)			(374,073)	(5,102,431)		(5,102,431)	845,686				523,901		(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%)			251,706	4,517,328		4,517,328	(768,494)				467,008		(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)			(168,479)	(4,315,752)		(4,315,752)	655,385				406,653		(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%)			129,366	4,116,178		4,116,178	(545,099)				370,409		(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)			(93,330)	(3,584,313)		(3,584,313)	365,323				328,950		(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%)			351,571	12,919,669		12,919,669	(1,441,951)				1,141,933		(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%)			167,051	3,068,069		3,068,069	(510,901)				314,275		(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)			(61,329)	(2,354,583)		(2,354,583)	243,598				221,195		(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%)			346,976	3,546,901		3,546,901	(571,695)				397,433		(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%)			687,519	7,021,306		7,021,306	(1,139,826)				795,146		(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%)			246,994	4,533,720		4,533,720	(763,240)				472,610		(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%)			350,328	11,536,843		11,536,843	(1,552,166)				1,173,858		(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%)			153,797	2,567,822		2,567,822	(530,634)				318,885		(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)			(104,025)	(2,450,799)		(2,450,799)	457,812				277,886		(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%)			501,916	11,110,339		11,110,339	(2,330,186)				1,409,350		(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)			(211,720)	(2,545,653)		(2,545,653)	585,375				365,018		(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%)			149,162	2,392,534		2,392,534	(535,322)				322,512		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			322,285	10,215,636		10,215,636	(1,567,731)				1,209,940		(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)			(50,154)	(1,113,776)		(1,113,776)	233,862				141,325		(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%)			39,194	1,071,976		1,071,976	(197,894)				129,464		(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%)			350,195	11,548,664		11,548,664	(1,571,329)				1,195,028		(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%)			350,567	11,551,271		11,551,271	(1,574,669)				1,197,250		(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%)			351,840	11,637,385		11,637,385	(1,572,758)				1,197,250		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			350,700	11,560,293		11,560,293	(1,574,469)				1,197,250		(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%)			348,126	11,260,784		11,260,784	(1,599,990)				1,209,593		(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)			(301,659)	(7,215,077)		(7,215,077)	1,825,658				1,298,461		(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)			(304,241)	(7,404,794)		(7,404,794)	1,819,184				1,296,980		(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%)			418,284	7,871,674		7,871,674	(2,444,876)				1,475,104		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			449,252	9,471,466		9,471,466	(2,400,507)				1,457,166		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			420,831	7,957,529		7,957,529	(2,451,363)				1,479,347		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(297,941)	(6,838,203)		(6,838,203)	1,852,896				1,310,804		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			401,793	7,000,498		7,000,498	(2,472,769)				1,487,062		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(346,825)	(4,122,453)		(4,122,453)	2,560,046				1,523,708		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			266,840	4,258,135		4,258,135	(1,981,868)				1,357,706		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			158,211	1,321,357		1,321,357	(839,122)				515,934		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(110,581)	(1,245,949)		(1,245,949)	773,292				457,086		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			144,054	858,584		858,584	(852,532)				526,240		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(99,861)	(724,358)		(724,358)	792,618				466,897		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			108,476	1,020,674		1,020,674	(570,109)				349,659		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(74,266)	(899,536)		(899,536)	518,211				307,577		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(25,425)	148,120		148,120	280,021				163,554		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			206,552	(3,458,303)		(3,458,303)	(2,882,740)				1,678,079		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			198,076	(1,050,506)		(1,050,506)	(2,276,597)				1,492,570		(b) 0410
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			224,345	(2,515,029)		(2,515,029)	(2,853,844)				1,666,043		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			62,683	(544,636)		(544,636)	(591,701)				369,542		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(77,108)	594,975		594,975	593,386				416,591		(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)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			28,839	(344,255)		(344,255)	(297,849)				186,091		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(47,841)	390,100		390,100	562,956				328,964		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2032	1	23,908,000	SOFR-OIS Compound / (3.441%)			64,880	(435,895)		(435,895)	(596,469)				371,468		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2032	1	23,900,000	SOFR-OIS Compound / (3.4385%)			64,836	(431,851)		(431,851)	(596,796)				371,659		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2037	1	17,178,000	3.4095% / (SOFR-OIS Compound)			(47,846)	383,498		383,498	562,876				328,995		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2033	1	23,884,000	SOFR-OIS Compound / (3.452%)			60,099	(464,155)		(464,155)	(464,155)				373,245		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2030	1	32,582,000	3.535% / (SOFR-OIS Compound)			(75,600)	506,372		506,372	506,372				423,816		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	01/30/2023	02/01/2033	1	5,000,000	SOFR-OIS Compound / (3.25555%)			10,826	(16,061)		(16,061)	(16,061)				78,432		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2038	1	24,900,000	3.13805% / (SOFR-OIS Compound)			(53,796)	(229,752)		(229,752)	(229,752)				479,860		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2043	1	20,000,000	SOFR-OIS Compound / (3.115%)			43,889	173,547		173,547	173,547				445,588		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/02/2023	05/15/2048	1	28,900,000	3.0005% / (SOFR-OIS Compound)				(316,728)		(316,728)	(316,728)				724,308		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	02/08/2023	02/10/2033	1	12,000,000	SOFR-OIS Compound / (3.36226%)			20,342	(146,180)		(146,180)	(146,180)				188,473		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2038	1	70,200,000	3.6633% / (SOFR-OIS Compound)			(53,031)	3,698,562		3,698,562	3,698,562				1,355,970		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2043	1	56,800,000	SOFR-OIS Compound / (3.5696%)			47,048	(3,303,019)		(3,303,019)	(3,303,019)				1,267,650		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2038	1	25,100,000	3.12759% / (SOFR-OIS Compound)			(3,562)	(261,455)		(261,455)	(261,455)				485,937		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH-SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2043	1	20,200,000	SOFR-OIS Compound / (3.09125%)			2,928	237,733		237,733	237,733				451,593		(b) 0410
1119999999 - Swaps - Hedging Other - Interest Rate												3,689,956	162,429,497	XXX	162,429,497	15,679,132				140,442,869	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												3,689,956	162,429,497	XXX	162,429,497	15,679,132				140,442,869	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%)			(145,437)	(5,797,832)		(4,433,889)	371,656				735,224		(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%)			77,545	1,593,991		1,747,419	(16,420)				342,361		(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%)			112,121	2,046,218		2,273,321	(21,066)				538,150		(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%)			230,633	4,801,379		5,273,357	(49,335)				1,077,345		(b) 0453
1179999999 - Swaps - Replication - Interest Rate												274,861	2,643,756	XXX	4,860,208	284,835				2,693,080	XXX	XXX
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
1229999999 - Swaps - Replication - Subtotal - Replication												274,861	2,643,756	XXX	4,860,208	284,835				2,693,080	XXX	XXX
Swaps - Income Generation - Interest Rate																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Swaps - 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												3,964,817	165,073,253	XXX	167,289,706	15,963,967				143,135,949	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												3,964,817	165,073,253	XXX	167,289,706	15,963,967				143,135,949	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Other																						
Fx GBP 1.00 PAY per USD $1.240907 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	01/30/2023	04/04/2023	1	5,478,604	Fx USD $1.00 per (GBP 0.805862)				17,460		17,460		17,460			2,867		(b) 0261
Fx EUR 1.00 PAY per USD $1.076254 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/07/2023	04/14/2023	1	6,300,391	Fx USD $1.00 per (EUR 0.929149)				(63,179)		(63,179)		(63,179)			6,167		(b) 0261
Fx GBP 1.00 PAY per USD $1.214589 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC-G5GSEF7VJP5I7OUK5573	02/09/2023	04/21/2023	1	6,355,946	Fx USD $1.00 per (GBP 0.823324)				(118,705)		(118,705)		(118,705)			7,620		(b) 0261
Fx EUR 1.00 PAY per USD $1.067147 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/17/2023	04/25/2023	1	6,359,130	Fx USD $1.00 per (EUR 0.937078)				(122,366)		(122,366)		(122,366)			8,318		(b) 0261
Fx AUD 1.00 PAY per USD $0.689278 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/21/2023	04/18/2023	1	2,102,297	Fx USD $1.00 per (AUD 1.450793)				58,295		58,295		58,295			2,333		(b) 0261
Fx EUR 1.00 PAY per USD $1.062406 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	02/24/2023	04/27/2023	1	9,094,191	Fx USD $1.00 per (EUR 0.941260)				(217,210)		(217,210)		(217,210)			12,363		(b) 0261
Fx GBP 1.00 PAY per USD $1.200650 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/03/2023	04/28/2023	1	4,040,188	Fx USD $1.00 per (GBP 0.832882)				(124,002)		(124,002)		(124,002)			5,593		(b) 0261
Fx AUD 1.00 PAY per USD $0.675134 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	03/06/2023	05/09/2023	1	6,857,336	Fx USD $1.00 per (AUD 1.481187)				61,599		61,599		61,599			11,204		(b) 0261
Fx USD $1.00 PAY per EUR 0.945940 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/08/2023	04/27/2023	1	418,631	Fx EUR 1.00 per (USD $1.057150)				12,123		12,123		12,123			569		(b) 0260
Fx EUR 1.00 PAY per USD $1.059945 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/09/2023	04/14/2023	1	761,040	Fx USD $1.00 per (EUR 0.943445)				(19,272)		(19,272)		(19,272)			745		(b) 0261
Fx GBP 1.00 PAY per USD $1.188184 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	03/09/2023	04/18/2023	1	298,234	Fx USD $1.00 per (GBP 0.841620)				(11,453)		(11,453)		(11,453)			331		(b) 0261
Fx GBP 1.00 PAY per USD $1.206451 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	03/13/2023	05/12/2023	1	5,451,951	Fx USD $1.00 per (GBP 0.828877)				(141,491)		(141,491)		(141,491)			9,244		(b) 0261
Fx EUR 1.00 PAY per USD $1.076088 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA-B4TYDEB6GKMZ0031MB27	03/14/2023	05/16/2023	1	5,917,411	Fx USD $1.00 per (EUR 0.929292)				(70,683)		(70,683)		(70,683)			10,500		(b) 0261
Fx EUR 1.00 PAY per USD $1.069940 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/20/2023	05/30/2023	1	7,714,270	Fx USD $1.00 per (EUR 0.934632)				(142,996)		(142,996)		(142,996)			15,633		(b) 0261
Fx USD $1.00 PAY per GBP 0.815590 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/21/2023	04/18/2023	1	648,610	Fx GBP 1.00 per (USD $1.226106)				5,951		5,951		5,951			720		(b) 0260
Fx USD $1.00 PAY per AUD 1.487049 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC-4PQUHN3JPFGFNF3BB653	03/23/2023	04/20/2023	1	216,536	Fx AUD 1.00 per (USD $0.672473)				(741)		(741)		(741)			253		(b) 0260
Fx USD $1.00 PAY per AUD 1.507503 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS-R0MUWSFPU8MPRO8K5P83	03/24/2023	04/20/2023	1	1,116,416	Fx AUD 1.00 per (USD $0.663349)				11,215		11,215		11,215			1,306		(b) 0260
Fx USD $1.00 PAY per GBP 0.810233 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	03/30/2023	04/04/2023	1	5,449,050	Fx GBP 1.00 per (USD $1.234213)				(2,837)		(2,837)		(2,837)			2,851		(b) 0261
Fx GBP 1.00 PAY per USD $1.235715 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN-W22LROWP2IHZNBB6K528	03/30/2023	06/06/2023	1	5,455,680	Fx USD $1.00 per (GBP 0.809248)				2,461		2,461		2,461			11,683		(b) 0260
1439999999 - Forwards - Hedging Other													(865,831)	XXX	(865,831)		(865,831)			110,302	XXX	XXX
Forwards - Replication																						

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 - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(865,831)	XXX	(865,831)		(865,831)			110,302	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										1,665,000		3,689,956	161,898,391	XXX	161,898,391	14,848,785	(865,831)			140,553,171	XXX	XXX
1719999999 Subtotal - Replication												274,861	2,643,756	XXX	4,860,208	284,835				2,693,080	XXX	XXX
1729999999 Subtotal - Income Generation														XXX							XXX	XXX
1739999999 Subtotal - Other														XXX							XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 Totals										1,665,000		3,964,817	164,542,147	XXX	166,758,599	15,133,620	(865,831)			143,246,250	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	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	260	Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio
B0004	261	Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio
B0005	410	Hedges against rising interest rates that impact our Group Variable Annuity Business
B0006	411	Hedges against declining interest rates that impact our Group Variable Annuity Business
B0007	440	Hedges against rising interest rates that impact our Individual Fixed Annuity Business
B0008	453	RSAT which hedges against fixed interest rates by converting fixed interest securities to variable rate securities, matching one interest rate swap closely with several fixed interest securities as to duration and total size

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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
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																					
WNM3 Comdty	100	14,112,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/22/2023	134.2656	141.1250	134,375	134,375				685,937	685,937	650,000	(b) 0310	1,000
WNM3 Comdty	17	2,399,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2023	135.4297	141.1250	22,844	22,844				96,820	96,820	110,500	(b) 0310	1,000
WNM3 Comdty	1,500	211,687,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2023	135.4375	141.1250	2,015,625	2,015,625				8,531,250	8,531,250	9,750,000	(b) 0310	1,000
WNM3 Comdty	500	70,562,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2023	135.4453	141.1250	671,875	671,875				2,839,845	2,839,845	3,250,000	(b) 0310	1,000
WNM3 Comdty	1,478	208,582,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	136.4766	141.1250	1,986,063	1,986,063				6,870,394	6,870,394	9,607,000	(b) 0310	1,000
WNM3 Comdty	25	3,528,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/02/2023	132.7813	141.1250	33,594	33,594				208,594	208,594	162,500	(b) 0310	1,000
WNM3 Comdty	25	3,528,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/09/2023	136.5000	141.1250	33,594	33,594				115,625	115,625	162,500	(b) 0310	1,000
WNM3 Comdty	25	3,528,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/17/2023	143.1875	141.1250	33,594	33,594				(51,563)	(51,563)	162,500	(b) 0310	1,000
WNM3 Comdty	50	7,056,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/24/2023	142.5313	141.1250	67,188	67,188				(70,313)	(70,313)	325,000	(b) 0310	1,000
USM3 Comdty	100	13,115,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/22/2023	125.1719	131.1563	100,000	100,000				598,437	598,437	420,000	(b) 0310	1,000
USM3 Comdty	100	13,115,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/22/2023	125.2031	131.1563	100,000	100,000				595,312	595,312	420,000	(b) 0310	1,000
USM3 Comdty	100	13,115,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/22/2023	125.2188	131.1563	100,000	100,000				593,750	593,750	420,000	(b) 0310	1,000
USM3 Comdty	250	32,789,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/23/2023	125.7500	131.1563	250,000	250,000				1,351,563	1,351,563	1,050,000	(b) 0310	1,000
USM3 Comdty	500	65,578,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.1875	131.1563	500,000	500,000				2,484,375	2,484,375	2,100,000	(b) 0310	1,000
USM3 Comdty	39	5,115,094	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.1953	131.1563	39,000	39,000				193,477	193,477	163,800	(b) 0310	1,000
USM3 Comdty	17	2,229,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.2031	131.1563	17,000	17,000				84,203	84,203	71,400	(b) 0310	1,000
USM3 Comdty	500	65,578,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.2109	131.1563	500,000	500,000				2,472,655	2,472,655	2,100,000	(b) 0310	1,000
USM3 Comdty	500	65,578,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.2422	131.1563	500,000	500,000				2,457,030	2,457,030	2,100,000	(b) 0310	1,000
USM3 Comdty	500	65,578,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.2500	131.1563	500,000	500,000				2,453,125	2,453,125	2,100,000	(b) 0310	1,000
USM3 Comdty	250	32,789,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.2734	131.1563	250,000	250,000				1,220,703	1,220,703	1,050,000	(b) 0310	1,000
USM3 Comdty	500	65,578,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/27/2023	124.8906	131.1563	500,000	500,000				3,132,810	3,132,810	2,100,000	(b) 0310	1,000
USM3 Comdty	20	2,623,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/27/2023	124.9844	131.1563	20,000	20,000				123,437	123,437	84,000	(b) 0310	1,000
USM3 Comdty	44	5,770,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/27/2023	124.9922	131.1563	44,000	44,000				271,219	271,219	184,800	(b) 0310	1,000
USM3 Comdty	254	33,313,688	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/27/2023	125.0000	131.1563	254,000	254,000				1,563,688	1,563,688	1,066,800	(b) 0310	1,000
USM3 Comdty	110	14,427,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	129.2188	131.1563	110,000	110,000				213,125	213,125	462,000	(b) 0310	1,000
USM3 Comdty	100	13,115,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	132.7500	131.1563	100,000	100,000				(159,375)	(159,375)	420,000	(b) 0310	1,000
TYM3 Comdty	100	11,492,188	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	115.3438	114.9219	34,375	34,375				(42,187)	(42,187)	225,000	(b) 0310	1,000
TYM3 Comdty	100	11,492,188	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/24/2023	116.3125	114.9219	34,375	34,375				(139,062)	(139,062)	225,000	(b) 0310	1,000
NQM3 Index	52	13,833,820	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	12,335.5000	13,301.7500	228,540	228,540				1,004,900	1,004,900	873,600	(b) 0110	20
NQM3 Index	14	3,724,490	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/16/2023	12,382.4000	13,301.7500	61,530	61,530				257,418	257,418	235,200	(b) 0110	20
NQM3 Index	63	16,760,205	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/16/2023	12,382.6500	13,301.7500	276,885	276,885				1,158,066	1,158,066	1,058,400	(b) 0110	20
NQM3 Index	39	10,375,365	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	12,333.9500	13,301.7500	171,405	171,405				754,884	754,884	655,200	(b) 0110	20
1539999999 - Long Futures - Hedging Other												9,689,860	9,689,860				41,870,142	41,870,142	43,765,200	XXX	XXX

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	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures												9,689,860	9,689,860				41,870,142	41,870,142	43,765,200	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																					
WNM3 Comdty	25	3,528,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/24/2023	142.4375	141.1250	(33,594)	(33,594)				32,813	32,813	162,500	(b) 0311	1,000
WNM3 Comdty	25	3,528,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/24/2023	142.5313	141.1250	(33,594)	(33,594)				35,156	35,156	162,500	(b) 0311	1,000
WNM3 Comdty	25	3,528,125	US Treasury 30-Yr Ultra Long Bond	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	136.4844	141.1250	(33,594)	(33,594)				(116,016)	(116,016)	162,500	(b) 0311	1,000
USM3 Comdty	175	22,952,344	US Treasury 20-Yr Long Bond	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	126.2344	131.1563	(175,000)	(175,000)				(861,327)	(861,327)	735,000	(b) 0311	1,000
UXYM3 Comdty	40	4,845,625	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	118.3594	121.1406	(21,875)	(21,875)				(111,250)	(111,250)	124,000	(b) 0311	1,000
UXYM3 Comdty	50	6,057,032	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	118.4219	121.1406	(27,344)	(27,344)				(135,938)	(135,938)	155,000	(b) 0311	1,000
UXYM3 Comdty	44	5,330,188	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	119.2344	121.1406	(24,063)	(24,063)				(83,875)	(83,875)	136,400	(b) 0311	1,000
UXYM3 Comdty	156	18,897,938	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	119.2500	121.1406	(85,313)	(85,313)				(294,938)	(294,938)	483,600	(b) 0311	1,000
UXYM3 Comdty	75	9,085,547	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2023	119.8438	121.1406	(41,016)	(41,016)				(97,266)	(97,266)	232,500	(b) 0311	1,000
TYM3 Comdty	300	34,476,564	US Treasury 10-Year Note	Fixed Annuity Hedge	Annual Exhibit 5	Interest Rate	06/21/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	02/24/2023	111.9141	114.9219	(103,125)	(103,125)				(902,346)	(902,346)	675,000	(b) 0311	1,000
FVM3 Comdty	150	16,426,172	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/30/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	109.9453	109.5078	(33,984)	(33,984)				65,625	65,625	255,000	(b) 0311	1,000
FVM3 Comdty	150	16,426,172	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/30/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/24/2023	110.6719	109.5078	(33,984)	(33,984)				174,611	174,611	255,000	(b) 0311	1,000
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,017.9000	2,096.5000	(880)	(880)				(7,860)	(7,860)	8,427	(b) 0111	50
MFSM3 Index	36	3,773,700	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,018.0000	2,096.5000	(15,840)	(15,840)				(141,300)	(141,300)	151,685	(b) 0111	50
MFSM3 Index	17	1,782,025	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,018.1000	2,096.5000	(7,480)	(7,480)				(66,640)	(66,640)	71,629	(b) 0111	50
MFSM3 Index	10	1,048,250	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,018.2000	2,096.5000	(4,400)	(4,400)				(39,150)	(39,150)	42,135	(b) 0111	50
MFSM3 Index	15	1,572,375	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,018.3000	2,096.5000	(6,600)	(6,600)				(58,650)	(58,650)	63,202	(b) 0111	50
MFSM3 Index	65	6,813,625	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,018.4000	2,096.5000	(28,600)	(28,600)				(253,825)	(253,825)	273,875	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,018.5000	2,096.5000	(880)	(880)				(7,800)	(7,800)	8,427	(b) 0111	50
MFSM3 Index	14	1,467,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,019.1000	2,096.5000	(6,160)	(6,160)				(54,180)	(54,180)	58,989	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,019.2000	2,096.5000	(880)	(880)				(7,730)	(7,730)	8,427	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,019.3000	2,096.5000	(440)	(440)				(3,860)	(3,860)	4,213	(b) 0111	50
MFSM3 Index	500	52,412,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/10/2023	2,019.6000	2,096.5000	(220,000)	(220,000)				(1,922,500)	(1,922,500)	2,106,732	(b) 0111	50
MFSM3 Index	348	36,479,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,993.0000	2,096.5000	(153,120)	(153,120)				(1,800,900)	(1,800,900)	1,466,285	(b) 0111	50
MFSM3 Index	27	2,830,275	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,993.2000	2,096.5000	(11,880)	(11,880)				(139,455)	(139,455)	113,764	(b) 0111	50
MFSM3 Index	116	12,159,700	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,993.3000	2,096.5000	(51,040)	(51,040)				(598,560)	(598,560)	488,762	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,993.4000	2,096.5000	(1,320)	(1,320)				(15,465)	(15,465)	12,640	(b) 0111	50
MFSM3 Index	6	628,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,993.6000	2,096.5000	(2,640)	(2,640)				(30,870)	(30,870)	25,281	(b) 0111	50
MFSM3 Index	8	838,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,003.0000	2,096.5000	(3,520)	(3,520)				(37,400)	(37,400)	33,708	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,003.1000	2,096.5000	(880)	(880)				(9,340)	(9,340)	8,427	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,003.2000	2,096.5000	(880)	(880)				(9,330)	(9,330)	8,427	(b) 0111	50
MFSM3 Index	4	419,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,003.3000	2,096.5000	(1,760)	(1,760)				(18,640)	(18,640)	16,854	(b) 0111	50
MFSM3 Index	7	733,775	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,003.7000	2,096.5000	(3,080)	(3,080)				(32,480)	(32,480)	29,494	(b) 0111	50
MFSM3 Index	34	3,564,050	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,003.8000	2,096.5000	(14,960)	(14,960)				(157,590)	(157,590)	143,258	(b) 0111	50
MFSM3 Index	36	3,773,700	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,003.9000	2,096.5000	(15,840)	(15,840)				(166,680)	(166,680)	151,685	(b) 0111	50
MFSM3 Index	7	733,775	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.0000	2,096.5000	(3,080)	(3,080)				(32,375)	(32,375)	29,494	(b) 0111	50
MFSM3 Index	55	5,765,375	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.1000	2,096.5000	(24,200)	(24,200)				(254,100)	(254,100)	231,741	(b) 0111	50
MFSM3 Index	71	7,442,575	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.2000	2,096.5000	(31,240)	(31,240)				(327,665)	(327,665)	299,156	(b) 0111	50
MFSM3 Index	57	5,975,025	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.3000	2,096.5000	(25,080)	(25,080)				(262,770)	(262,770)	240,167	(b) 0111	50
MFSM3 Index	26	2,725,450	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.4000	2,096.5000	(11,440)	(11,440)				(119,730)	(119,730)	109,550	(b) 0111	50
MFSM3 Index	14	1,467,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.5000	2,096.5000	(6,160)	(6,160)				(64,400)	(64,400)	58,989	(b) 0111	50
MFSM3 Index	10	1,048,250	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.6000	2,096.5000	(4,400)	(4,400)				(45,950)	(45,950)	42,135	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/13/2023	2,004.8000	2,096.5000	(1,320)	(1,320)				(13,755)	(13,755)	12,640	(b) 0111	50
MFSM3 Index	326	34,172,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2023	2,021.4000	2,096.5000	(143,440)	(143,440)				(1,224,130)	(1,224,130)	1,373,589	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2023	2,021.5000	2,096.5000	(1,320)	(1,320)				(11,250)	(11,250)	12,640	(b) 0111	50
MFSM3 Index	160	16,772,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2023	2,021.6000	2,096.5000	(70,400)	(70,400)				(599,200)	(599,200)	674,154	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2023	2,021.7000	2,096.5000	(440)	(440)				(3,740)	(3,740)	4,213	(b) 0111	50
MFSM3 Index	10	1,048,250	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/14/2023	2,021.8000	2,096.5000	(4,400)	(4,400)				(37,350)	(37,350)	42,135	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,954.2000	2,096.5000	(440)	(440)				(7,115)	(7,115)	4,213	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,954.3000	2,096.5000	(1,320)	(1,320)				(21,330)	(21,330)	12,640	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,954.4000	2,096.5000	(440)	(440)				(7,105)	(7,105)	4,213	(b) 0111	50
MFSM3 Index	16	1,677,200	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.0000	2,096.5000	(7,040)	(7,040)				(113,200)	(113,200)	67,415	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.2000	2,096.5000	(1,320)	(1,320)				(21,195)	(21,195)	12,640	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.3000	2,096.5000	(440)	(440)				(7,060)	(7,060)	4,213	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.4000	2,096.5000	(880)	(880)				(14,110)	(14,110)	8,427	(b) 0111	50
MFSM3 Index	5	524,125	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.5000	2,096.5000	(2,200)	(2,200)				(35,250)	(35,250)	21,067	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.6000	2,096.5000	(440)	(440)				(7,045)	(7,045)	4,213	(b) 0111	50
MFSM3 Index	6	628,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.7000	2,096.5000	(2,640)	(2,640)				(42,240)	(42,240)	25,281	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.8000	2,096.5000	(1,320)	(1,320)				(21,105)	(21,105)	12,640	(b) 0111	50
MFSM3 Index	7	733,775	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,955.9000	2,096.5000	(3,080)	(3,080)				(49,210)	(49,210)	29,494	(b) 0111	50
MFSM3 Index	8	838,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,956.0000	2,096.5000	(3,520)	(3,520)				(56,200)	(56,200)	33,708	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,956.1000	2,096.5000	(440)	(440)				(7,020)	(7,020)	4,213	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,956.2000	2,096.5000	(440)	(440)				(7,015)	(7,015)	4,213	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used For Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-End (b)	22 Value of One (1) Point
MFSM3 Index	28	2,935,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,956.7000	2,096.5000	(12,320)	(12,320)				(195,720)	(195,720)	117,977	(b) 0111	50
MFSM3 Index	24	2,515,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,956.8000	2,096.5000	(10,560)	(10,560)				(167,640)	(167,640)	101,123	(b) 0111	50
MFSM3 Index	4	419,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,956.9000	2,096.5000	(1,760)	(1,760)				(27,920)	(27,920)	16,854	(b) 0111	50
MFSM3 Index	47	4,926,775	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.1000	2,096.5000	(20,680)	(20,680)				(327,590)	(327,590)	198,033	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.3000	2,096.5000	(440)	(440)				(6,960)	(6,960)	4,213	(b) 0111	50
MFSM3 Index	4	419,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.4000	2,096.5000	(1,760)	(1,760)				(27,820)	(27,820)	16,854	(b) 0111	50
MFSM3 Index	16	1,677,200	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.5000	2,096.5000	(7,040)	(7,040)				(111,200)	(111,200)	67,415	(b) 0111	50
MFSM3 Index	11	1,153,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.6000	2,096.5000	(4,840)	(4,840)				(76,395)	(76,395)	46,348	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.7000	2,096.5000	(440)	(440)				(6,940)	(6,940)	4,213	(b) 0111	50
MFSM3 Index	13	1,362,725	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.8000	2,096.5000	(5,720)	(5,720)				(90,155)	(90,155)	54,775	(b) 0111	50
MFSM3 Index	6	628,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,957.9000	2,096.5000	(2,640)	(2,640)				(41,580)	(41,580)	25,281	(b) 0111	50
MFSM3 Index	5	524,125	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,958.2000	2,096.5000	(2,200)	(2,200)				(34,575)	(34,575)	21,067	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,958.4000	2,096.5000	(440)	(440)				(6,905)	(6,905)	4,213	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,958.6000	2,096.5000	(880)	(880)				(13,790)	(13,790)	8,427	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,958.9000	2,096.5000	(440)	(440)				(6,880)	(6,880)	4,213	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,954.5000	2,096.5000	(880)	(880)				(14,200)	(14,200)	8,427	(b) 0111	50
MFSM3 Index	13	1,362,725	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,955.5000	2,096.5000	(5,720)	(5,720)				(91,650)	(91,650)	54,775	(b) 0111	50
MFSM3 Index	14	1,467,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,955.6000	2,096.5000	(6,160)	(6,160)				(98,630)	(98,630)	58,989	(b) 0111	50
MFSM3 Index	14	1,467,550	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,955.8000	2,096.5000	(6,160)	(6,160)				(98,490)	(98,490)	58,989	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,956.0000	2,096.5000	(440)	(440)				(7,025)	(7,025)	4,213	(b) 0111	50
MFSM3 Index	13	1,362,725	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,956.3000	2,096.5000	(5,720)	(5,720)				(91,130)	(91,130)	54,775	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,956.7000	2,096.5000	(440)	(440)				(6,990)	(6,990)	4,213	(b) 0111	50
MFSM3 Index	13	1,362,725	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,958.5000	2,096.5000	(5,720)	(5,720)				(89,700)	(89,700)	54,775	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,959.0000	2,096.5000	(440)	(440)				(6,875)	(6,875)	4,213	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,959.4000	2,096.5000	(440)	(440)				(6,855)	(6,855)	4,213	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,959.9000	2,096.5000	(440)	(440)				(6,830)	(6,830)	4,213	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,960.4000	2,096.5000	(440)	(440)				(6,805)	(6,805)	4,213	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,960.7000	2,096.5000	(440)	(440)				(6,790)	(6,790)	4,213	(b) 0111	50
MFSM3 Index	466	48,848,450	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,962.6000	2,096.5000	(205,040)	(205,040)				(3,119,870)	(3,119,870)	1,963,474	(b) 0111	50
MFSM3 Index	5	524,125	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,962.7000	2,096.5000	(2,200)	(2,200)				(33,450)	(33,450)	21,067	(b) 0111	50
MFSM3 Index	31	3,249,575	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,962.8000	2,096.5000	(13,640)	(13,640)				(207,235)	(207,235)	130,617	(b) 0111	50
MFSM3 Index	18	1,886,850	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,962.9000	2,096.5000	(7,920)	(7,920)				(120,240)	(120,240)	75,842	(b) 0111	50
MFSM3 Index	28	2,935,100	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.1000	2,096.5000	(12,320)	(12,320)				(186,760)	(186,760)	117,977	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
MFSM3 Index	4	419,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.2000	2,096.5000	(1,760)	(1,760)				(26,660)	(26,660)	16,854	(b) 0111	50
MFSM3 Index	11	1,153,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.3000	2,096.5000	(4,840)	(4,840)				(73,260)	(73,260)	46,348	(b) 0111	50
MFSM3 Index	9	943,425	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.4000	2,096.5000	(3,960)	(3,960)				(59,895)	(59,895)	37,921	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.5000	2,096.5000	(1,320)	(1,320)				(19,950)	(19,950)	12,640	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.6000	2,096.5000	(880)	(880)				(13,290)	(13,290)	8,427	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.7000	2,096.5000	(880)	(880)				(13,280)	(13,280)	8,427	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.8000	2,096.5000	(440)	(440)				(6,635)	(6,635)	4,213	(b) 0111	50
MFSM3 Index	16	1,677,200	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,963.9000	2,096.5000	(7,040)	(7,040)				(106,080)	(106,080)	67,415	(b) 0111	50
MFSM3 Index	7	733,775	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,964.2000	2,096.5000	(3,080)	(3,080)				(46,305)	(46,305)	29,494	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,964.5000	2,096.5000	(440)	(440)				(6,600)	(6,600)	4,213	(b) 0111	50
MFSM3 Index	3	314,475	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,964.6000	2,096.5000	(1,320)	(1,320)				(19,785)	(19,785)	12,640	(b) 0111	50
MFSM3 Index	2	209,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,965.4000	2,096.5000	(880)	(880)				(13,110)	(13,110)	8,427	(b) 0111	50
MFSM3 Index	1	104,825	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	1,965.5000	2,096.5000	(440)	(440)				(6,550)	(6,550)	4,213	(b) 0111	50
ESM3 Index	200	41,377,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/08/2023	4,027.1000	4,137.7500	(577,500)	(577,500)				(1,106,500)	(1,106,500)	2,240,000	(b) 0111	50
ESM3 Index	200	41,377,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/08/2023	4,027.2000	4,137.7500	(577,500)	(577,500)				(1,105,500)	(1,105,500)	2,240,000	(b) 0111	50
ESM3 Index	400	82,755,000	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/08/2023	4,027.2500	4,137.7500	(1,155,000)	(1,155,000)				(2,210,000)	(2,210,000)	4,480,000	(b) 0111	50
ESM3 Index	200	41,377,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/08/2023	4,027.3000	4,137.7500	(577,500)	(577,500)				(1,104,500)	(1,104,500)	2,240,000	(b) 0111	50
ESM3 Index	128	26,481,600	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/09/2023	4,031.6000	4,137.7500	(369,600)	(369,600)				(679,360)	(679,360)	1,433,600	(b) 0111	50
ESM3 Index	250	51,721,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/09/2023	4,032.0000	4,137.7500	(721,875)	(721,875)				(1,321,875)	(1,321,875)	2,800,000	(b) 0111	50
ESM3 Index	500	103,443,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/10/2023	3,954.6000	4,137.7500	(1,443,750)	(1,443,750)				(4,578,750)	(4,578,750)	5,600,000	(b) 0111	50
ESM3 Index	1,000	206,887,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/10/2023	3,955.1000	4,137.7500	(2,887,500)	(2,887,500)				(9,132,500)	(9,132,500)	11,200,000	(b) 0111	50
ESM3 Index	300	62,066,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/14/2023	3,890.2500	4,137.7500	(866,250)	(866,250)				(3,712,500)	(3,712,500)	3,360,000	(b) 0111	50
ESM3 Index	250	51,721,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/15/2023	3,952.4000	4,137.7500	(721,875)	(721,875)				(2,316,875)	(2,316,875)	2,800,000	(b) 0111	50
ESM3 Index	139	28,757,363	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/16/2023	3,926.4500	4,137.7500	(401,363)	(401,363)				(1,468,535)	(1,468,535)	1,556,800	(b) 0111	50
ESM3 Index	140	28,964,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/16/2023	3,926.9500	4,137.7500	(404,250)	(404,250)				(1,475,600)	(1,475,600)	1,568,000	(b) 0111	50
ESM3 Index	25	5,172,188	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/16/2023	3,954.5000	4,137.7500	(72,188)	(72,188)				(229,063)	(229,063)	280,000	(b) 0111	50
ESM3 Index	25	5,172,188	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/17/2023	3,940.2500	4,137.7500	(72,188)	(72,188)				(246,875)	(246,875)	280,000	(b) 0111	50
ESM3 Index	10	2,068,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/17/2023	3,955.7500	4,137.7500	(28,875)	(28,875)				(91,000)	(91,000)	112,000	(b) 0111	50
ESM3 Index	15	3,103,313	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/17/2023	3,956.0000	4,137.7500	(43,313)	(43,313)				(136,313)	(136,313)	168,000	(b) 0111	50
ESM3 Index	75	15,516,563	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/07/2023	4,089.8000	4,137.7500	(216,563)	(216,563)				(179,813)	(179,813)	840,000	(b) 0111	50
ESM3 Index	250	51,721,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/07/2023	4,089.8500	4,137.7500	(721,875)	(721,875)				(598,750)	(598,750)	2,800,000	(b) 0111	50
ESM3 Index	100	20,688,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/08/2023	4,027.1000	4,137.7500	(288,750)	(288,750)				(553,250)	(553,250)	1,120,000	(b) 0111	50
ESM3 Index	172	35,584,650	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/14/2023	3,890.1500	4,137.7500	(496,650)	(496,650)				(2,129,360)	(2,129,360)	1,926,400	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
ESM3 Index	218	45,101,475	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	Chicago Mercant Exch - SNZ20JLFK8MNNCLQOF39	03/14/2023	3,890.2000	4,137.7500	(629,475)	(629,475)				(2,698,295)	(2,698,295)	2,441,600	(b) 0111	50
RTYM3 Index	55	4,987,125	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	NY Stock Exchnge/ICE -	03/13/2023	1,787.1000	1,813.5000	(91,850)	(91,850)				(72,600)	(72,600)	341,000	(b) 0111	50
RTYM3 Index	500	45,337,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	NY Stock Exchnge/ICE -	03/14/2023	1,759.9000	1,813.5000	(835,000)	(835,000)				(1,340,000)	(1,340,000)	3,100,000	(b) 0111	50
RTYM3 Index	441	39,987,675	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	NY Stock Exchnge/ICE -	03/14/2023	1,760.3500	1,813.5000	(736,470)	(736,470)				(1,171,958)	(1,171,958)	2,734,200	(b) 0111	50
RTYM3 Index	215	19,495,125	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	NY Stock Exchnge/ICE -	03/15/2023	1,793.9000	1,813.5000	(359,050)	(359,050)				(210,700)	(210,700)	1,333,000	(b) 0111	50
RTYM3 Index	460	41,710,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/16/2023	NY Stock Exchnge/ICE -	03/15/2023	1,793.6000	1,813.5000	(768,200)	(768,200)				(457,700)	(457,700)	2,852,000	(b) 0111	50
1609999999 - Short Futures - Hedging Other												(17,990,853)	(17,990,853)				(57,368,736)	(57,368,736)	77,642,567	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures												(17,990,853)	(17,990,853)				(57,368,736)	(57,368,736)	77,642,567	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other												(8,300,993)	(8,300,993)				(15,498,595)	(15,498,595)	121,407,767	XXX	XXX
1759999999 – Totals												(8,300,993)	(8,300,993)				(15,498,595)	(15,498,595)	121,407,767	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 Morgan Stanley & Company, Inc.	(20,219,340)	27,416,942	7,197,602
Total Net Cash Deposits	(20,219,340)	27,416,942	7,197,602

(a)	Code	Description of Hedged Risk(s)

(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	130	Hedges against increases in a particular Equity Index that impact our Individual Fixed Index Annuity Business
B0004	131	Hedges against declines in a particular Equity Index that impact our Individual Fixed Index Annuity Business
B0005	310	Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business
B0006	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		527,015,008	(289,776,833)	527,015,008	527,867,517	(289,776,833)	527,867,517	247,039,610	247,039,610
Over-The-Counter												
NAIC 1 Designation												
BANK OF AMERICA NA- B4TYDEB6GKMZ0031MB27	Y	Y	(23,440,000)		17,460	(21,967,075)	1,490,385	17,460	(21,967,075)	1,490,385	3,986,588	3,986,588
BARCLAYS BANK PLC- G5GSEF7VJP5I70UK5573	Y	Y	16,113,056			(118,705)			(118,705)		7,620	
BNP PARIBAS- R0MUWSFPU8MPRO8K5P83	Y	N			11,215		11,215	11,215		11,215	1,306	1,306
CDN IMP BNK OF COMRC- 2IGI19DL77OX0HC3ZE78	Y	Y	320,000									
CITIBANK NA- E57ODZWZ7FF32TWEFA76	Y	Y	(36,552,000)		334,725	(37,186,610)		334,725	(37,186,610)		6,533,573	6,233,688
DEUTSCHE BANK AG- 7LTWFZYICNSX8D621K86	Y	Y	8,468,000									
GOLDMAN SACHS INTERN- W22LROWP2IHZNBB6K528	Y	Y	37,330,000		64,060	(14,290)		64,060	(14,290)		26,069	
MGN STNLY&CO INT PLC- 4PQUHN3JPFGFNF3BB653	Y	Y	25,406,000		76,368	(689,766)		76,368	(689,766)		52,696	
MORGAN STANLEY CAP S- I7331LVCZKQKX5T7XV54	Y	Y	(12,650,000)		4,152,727	(16,514,725)	288,003	4,152,727	(15,150,781)	1,651,946	4,959,931	4,959,931
ROYAL BANK OF CANADA- ES7IP3U3RHIGC71XBU11	Y	Y	(10,692,070)			(9,162,406)	1,529,664		(9,162,406)	1,529,664	2,046,623	2,046,623
0299999999 - Total NAIC 1 Designation			4,302,985		4,656,555	(85,653,576)	3,319,267	4,656,555	(84,289,633)	4,683,210	17,614,407	17,228,137
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0999999999 Gross Totals			4,302,985		531,671,563	(375,430,409)	530,334,275	532,524,073	(374,066,466)	532,550,727	264,654,017	264,267,747
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					531,671,563	(375,430,409)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA NA - B4TYDEB6GKMZ0031MB27	CASH	000000-00-0	USD CASH	23,440,000	23,440,000	23,440,000		I
CITIBANK NA - E57ODZWZ7FF32TWEFA76	CASH	000000-00-0	USD CASH	36,552,000	36,552,000	36,552,000		I
MULT EXCHANGES BoAML -	CORPORATE	05723K-AE-0	BAKER HUGHES LLC/CO-OBL INT'L BOND 3.337%	22,461,091	24,000,000	24,266,880	12/15/2027	I
MULT EXCHANGES BoAML -	TREASURY	91282C-DH-1	US GOVERNMENT TREASURY NOTE 0.75%	99,492,644	105,000,000		11/15/2024	I
MULT EXCHANGES BoAML -	CASH	000000-00-0	USD CASH	16,900,000	16,900,000	16,900,000		I
MORGAN STANLEY CAP S - I7331LVCZKQKX5T7XV54	CASH	000000-00-0	USD CASH	12,650,000	12,650,000	12,650,000		I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	7,033,353	8,636,000		08/15/2030	I
ROYAL BANK OF CANADA - ES7IP3U3RHIGC71XBU11	TREASURY	91282C-FG-1	US GOVERNMENT TREASURY NOTE 3.25%	3,939,688	4,000,000	3,941,663	08/31/2024	I
0199999999 Total				222,468,775	231,178,000	117,750,543	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912796-XQ-7	US GOVERNMENT TREASURY BILL	719,553	729,000	XXX	07/13/2023	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912828-YD-6	US GOVERNMENT TREASURY NOTE 1.375%	619,613	671,000	XXX	08/31/2026	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	912828-Z9-4	US GOVERNMENT TREASURY NOTE 1.5%	514,099	586,000	XXX	02/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	7,033,353	8,636,000	XXX	08/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	6,801,242	8,351,000	XXX	08/15/2030	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-BW-0	US GOVERNMENT TREASURY NOTE 0.75%	171,794	188,000	XXX	04/30/2026	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-CF-6	US GOVERNMENT TREASURY NOTE 0.75%	575,760	632,000	XXX	05/31/2026	V
BARCLAYS BANK PLC - G5GSEF7VJP5I70UK5573	TREASURY	91282C-EK-3	US GOVERNMENT TREASURY NOTE 2.5%	287,545	291,000	XXX	04/30/2024	V
CDN IMP BNK OF COMRC - 2IGI19DL77OX0HC3ZE78	CASH	000000-00-0	USD CASH	320,000	320,000	XXX		V
DEUTSCHE BANK AG - 7LTWFZYICNSX8D621K86	CASH	000000-00-0	USD CASH	8,468,000	8,468,000	XXX		V
GOLDMAN SACHS INTERN - W22LROWP2IHZNBB6K528	CASH	000000-00-0	USD CASH	37,330,000	37,330,000	XXX		V
MGN STNLY&CO INT PLC - 4PQUHN3JPFGFNF3BB653	CASH	000000-00-0	USD CASH	25,406,000	25,406,000	XXX		V
0299999999 Total				88,246,958	91,608,000	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Open Depositories									
Bank of America	Charlotte, North Carolina					(912,850)	(901,088)	(229,077)	XXX
CIBC	Chicago, Illinois		3.000	62,445		10,559,272	10,583,573	11,308	XXX
East West Bank	Pasadena, California		2.750	13,267		5,005,702	5,008,238	134,471	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		4.250	75,771		8,589,750	6,028,777	5,914,066	XXX
First Bank	Road Town, British Virign Islands	SD				500,000	500,000	500,000	XXX
Intrafi	Arlington, Virginia							44,894,787	XXX
JP Morgan Chase	New York, New York		4.550	4,872,011		278,075,236	257,164,328	242,973,421	XXX
JP Morgan Chase	New York, New York	C	4.550			98,704,427	98,704,427	98,714,971	XXX
State Street	Boston, Massachusetts					2,884,148	4,239,274	1,158,277	XXX
UMB Bank	Kansas City, Missouri		4.720	1,198,386		66,364,182	55,597,495	1,276,491	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	6,221,880		473,209,867	440,365,024	398,788,715	XXX
0399999 Total Cash on Deposit		XXX	XXX	6,221,880		473,209,867	440,365,024	398,788,715	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999 Total		XXX	XXX	6,221,880		473,209,867	440,365,024	398,788,715	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
857492-86-2	STATE STREET INSTL INVT		03/28/2023	4.690	XXX	310,000,000	1,382,416	2,111,007
85749T-57-4	STATE ST INST TR PL MM CABR		03/28/2023	4.660	XXX	50,000,000		
8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO						360,000,000	1,382,416	2,111,007
All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
XXX	APSEC REPO CASH COLLATERAL		03/02/2023			656,000		360,870
8509999999 - Other Cash Equivalents						656,000		360,870
8609999999 Total Cash Equivalents						360,656,000	1,382,416	2,471,877