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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

Delaware Life Insurance Company

NAIC Group Code 4794 (Current) 4794 (Prior) NAIC Company Code 79065 Employer's ID Number 04-2461439

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 10555 Group 1001 Way (Street and Number)

Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code), 781-790-8600 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 10555 Group 1001 Way (Street and Number)

Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code), 317-975-3276 (Area Code) (Telephone Number)

Internet Website Address www.delawarelife.com

Statutory Statement Contact Vitaliy Kyryk (Name), 317-975-3276 (Area Code) (Telephone Number)

Statutory.Compliance@Group1001.com (E-mail Address), 317-574-6272 (FAX Number)

OFFICERS

Chief Executive Officer and President	Daniel Jonathan Towriss	Chief Financial Officer	Fang Linda Wang
Chief Legal Officer and Secretary	Michael Scott Bloom	Chief Operating Officer	Martin Bradley Woll #

OTHER

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

DIRECTORS OR TRUSTEES

Dennis Arthur Cullen — Curtis Paul Steger — Michael Kevin Moran

State of Indiana
County of Boone
SS:

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

Ellyn M. Nettleton

Daniel Jonathan Towriss	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 August, 2024

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	19,918,697,438		19,918,697,438	18,134,459,419
2.	Stocks:				
	2.1 Preferred stocks	874,506,689		874,506,689	802,140,384
	2.2 Common stocks	232,812,437	4,234,646	228,577,791	162,438,883
3.	Mortgage loans on real estate:				
	3.1 First liens	1,630,435,606		1,630,435,606	1,426,559,180
	3.2 Other than first liens	323,443,776		323,443,776	294,942,378
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)	55,072,500		55,072,500	
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 275,555,590), cash equivalents ($ 655,989,014) and short-term investments ($ 2,786,302,584)	3,717,847,188		3,717,847,188	3,859,773,442
6.	Contract loans (including $ .... premium notes)	348,181,773	1,591	348,180,182	351,918,919
7.	Derivatives	692,923,114		692,923,114	575,141,170
8.	Other invested assets	1,544,064,923	17,635,628	1,526,429,295	1,493,228,593
9.	Receivables for securities	385,787,648		385,787,648	127,334,401
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	22,187,017		22,187,017	16,129,321
12.	Subtotals, cash and invested assets (Lines 1 to 11)	29,745,960,109	21,871,865	29,724,088,244	27,244,066,090
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	526,540,569	27,683	526,512,886	480,307,416
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ 162,143) and contracts subject to redetermination ($ 55,464)	162,143		162,143	162,143
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	23,771,775	1,006,153	22,765,622	16,753,352
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	14,622,939		14,622,939	9,020,873
17.	Amounts receivable relating to uninsured plans	636,152		636,152	636,152
18.1	Current federal and foreign income tax recoverable and interest thereon	35,026,885		35,026,885	
18.2	Net deferred tax asset	232,715,695		232,715,695	176,588,537
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	35,786		35,786	71,572
21.	Furniture and equipment, including health care delivery assets ($ ....)	1,400,426	1,400,426		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	122,652,155		122,652,155	185,276,500
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	245,115,458	25,463,594	219,651,864	250,172,183
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,948,640,092	49,769,721	30,898,870,371	28,363,054,818
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,234,142,298		18,234,142,298	17,727,809,937
28.	Total (Lines 26 and 27)	49,182,782,390	49,769,721	49,133,012,669	46,090,864,755
	DETAILS OF WRITE-INS				
1101.	Mortgage escrow funds	22,187,017		22,187,017	16,129,321
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	22,187,017		22,187,017	16,129,321
2501.	Admitted disallowed IMR	137,037,877		137,037,877	140,735,418
2502.	Miscellaneous receivables and other assets	37,787,941	13,782,575	24,005,366	16,684,564
2503.	Other amounts receivable under reinsurance conracts	43,813,796		43,813,796	
2598.	Summary of remaining write-ins for Line 25 from overflow page	26,475,844	11,681,019	14,794,825	92,752,201
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	245,115,458	25,463,594	219,651,864	250,172,183

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 23,471,447,742 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	23,471,447,742	21,040,252,678
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	2,260,069,667	1,979,496,813
4.	Contract claims:		
	4.1 Life	23,972,621	32,706,438
	4.2 Accident and health	28,879	31,919
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	489,331	2,682,760
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 497,166 assumed and $ 22,630,815 ceded	23,127,981	147,653,380
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,845,754 , accident and health $ .... and deposit-type contract funds $	15,845,754	38,163,759
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	34,955,625	29,467,602
13.	Transfers to Separate Accounts due or accrued (net) (including $ (49,757,518) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(234,621,200)	(195,531,052)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,884,270	3,385,565
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		81,263,341
15.2	Net deferred tax liability		
16.	Unearned investment income	33,636,864	41,048,308
17.	Amounts withheld or retained by reporting entity as agent or trustee	489,344	1,599,932
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	52,215,805	232,459,655
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	313,415,191	282,462,413
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	256,721,451	260,713,133
	24.04 Payable to parent, subsidiaries and affiliates	66,000,000	59,678,655
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	5,213	5,213
	24.07 Funds held under coinsurance	37,907,117	106,268,764
	24.08 Derivatives	555,542,150	435,849,806
	24.09 Payable for securities	1,110,030,238	1,122,768,651
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	155,451,266	98,379,923
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	28,179,615,309	25,800,807,656
27.	From Separate Accounts Statement	18,234,141,020	17,727,808,662
28.	Total liabilities (Lines 26 and 27)	46,413,756,329	43,528,616,318
29.	Common capital stock	6,437,000	6,437,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	390,212,683	390,212,683
33.	Gross paid in and contributed surplus	1,590,920,461	1,590,920,461
34.	Aggregate write-ins for special surplus funds	137,037,877	140,735,418
35.	Unassigned funds (surplus)	594,648,319	433,942,875
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,278 in Separate Accounts Statement)	2,712,819,340	2,555,811,437
38.	Totals of Lines 29, 30 and 37	2,719,256,340	2,562,248,437
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	49,133,012,669	46,090,864,755
	DETAILS OF WRITE-INS		
2501.	Derivative collateral payable	59,474,370	64,282,370
2502.	Reinsurance deposit liability	43,813,796	
2503.	Mortgage escrow funds	22,187,017	16,129,321
2598.	Summary of remaining write-ins for Line 25 from overflow page	29,976,083	17,968,232
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	155,451,266	98,379,923
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted Disallowed IMR	137,037,877	140,735,418
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	137,037,877	140,735,418

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,647,873,163	2,090,689,505	5,446,324,923
2.	Considerations for supplementary contracts with life contingencies	14,164,045	14,741,887	33,719,460
3.	Net investment income	809,753,495	452,797,509	1,242,007,279
4.	Amortization of Interest Maintenance Reserve (IMR)	(915,676)	1,087,742	1,786,910
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	51,361,017	51,043,715	103,236,900
7.	Reserve adjustments on reinsurance ceded	(519,940,827)	(471,285,875)	(964,496,805)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	170,174,157	157,673,050	312,625,008
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(111,310,021)	(116,205,241)	(262,607,129)
9.	Totals (Lines 1 to 8.3)	4,061,159,353	2,180,542,292	5,912,596,546
10.	Death benefits	65,200,802	76,080,920	131,919,058
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	186,963,147	197,309,889	381,780,429
13.	Disability benefits and benefits under accident and health contracts	(560)	28,404	51,061
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,569,887,004	901,904,457	2,039,160,950
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	17,985,024	12,822,903	53,499,149
18.	Payments on supplementary contracts with life contingencies	20,179,641	22,982,413	43,820,284
19.	Increase in aggregate reserves for life and accident and health contracts	2,431,195,064	1,294,814,561	3,734,432,482
20.	Totals (Lines 10 to 19)	4,291,410,122	2,505,943,547	6,384,663,413
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	91,397,408	103,947,671	115,453,373
22.	Commissions and expense allowances on reinsurance assumed	59,688	58,575	116,208
23.	General insurance expenses and fraternal expenses	172,019,075	145,138,231	296,677,888
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,110,430	5,705,511	6,902,781
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(601,295,776)	(466,200,541)	(983,184,173)
27.	Aggregate write-ins for deductions	(123,246,512)	(165,686,265)	(229,553,405)
28.	Totals (Lines 20 to 27)	3,844,454,435	2,128,906,729	5,591,076,085
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	216,704,918	51,635,563	321,520,461
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	216,704,918	51,635,563	321,520,461
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	104,239,551	51,922,387	183,751,438
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	112,465,367	(286,824)	137,769,023
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (739,495) (excluding taxes of $ 739,495 transferred to the IMR)	11,846,079	(35,431,413)	7,206,676
35.	Net income (Line 33 plus Line 34)	124,311,446	(35,718,237)	144,975,699
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,562,248,437	2,244,646,585	2,244,646,585
37.	Net income (Line 35)	124,311,446	(35,718,237)	144,975,699
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,406,270	13,731,178	82,480,335	42,835,087
39.	Change in net unrealized foreign exchange capital gain (loss)	262,603	3,042,177	4,620,858
40.	Change in net deferred income tax	58,533,427	42,037,499	141,057,090
41.	Change in nonadmitted assets	(4,110,998)	(2,288,004)	(13,668,160)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(30,952,778)	(120,263,464)	(134,844,479)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	3	(1,025,194)	50
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		115,000,000	115,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(4,766,978)	5,194,246	17,625,707
54.	Net change in capital and surplus for the year (Lines 37 through 53)	157,007,903	88,459,358	317,601,852
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,719,256,340	2,333,105,943	2,562,248,437
	DETAILS OF WRITE-INS			
08.301.	Investment income on reinsurance deposit asset	(170,485,434)	(176,313,193)	(261,142,243)
08.302.	Miscellaneous income (including revenue sharing and surrender charges)	34,732,321	28,596,589	62,955,336
08.303.	Reinsurance experience refund	24,443,092	31,511,363	54,436,919
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			(118,857,141)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(111,310,021)	(116,205,241)	(262,607,129)
2701.	Investment expense on funds withheld	(63,655,553)	(165,890,656)	(180,512,646)
2702.	Hedging program agreement	(59,821,018)		(49,422,500)
2703.	Fines and penalties of regulatory authorities	230,113	50	120,464
2798.	Summary of remaining write-ins for Line 27 from overflow page	(54)	204,341	261,278
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(123,246,512)	(165,686,265)	(229,553,405)
5301.	Investment expense on funds withheld - unrealized	(4,020,671)	1,449,458	7,939,633
5302.	Reinsurance adjustment	(746,307)	(35,675)	5,905,611
5303.	Prior period adjustment net of tax		3,780,463	3,780,463
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(4,766,978)	5,194,246	17,625,707

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,848,979,893	2,248,262,403	5,753,440,166
2.	Net investment income	801,641,114	558,217,622	1,258,846,899
3.	Miscellaneous income	205,028,155	186,850,406	258,967,632
4.	Total (Lines 1 to 3)	4,855,649,162	2,993,330,431	7,271,254,697
5.	Benefit and loss related payments	2,519,813,119	1,731,764,656	3,610,705,673
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(562,205,628)	(417,119,565)	(901,198,495)
7.	Commissions, expenses paid and aggregate write-ins for deductions	159,218,189	257,185,049	361,427,630
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (739,484) tax on capital gains (losses)	219,790,293	81,506,383	108,685,027
10.	Total (Lines 5 through 9)	2,336,615,973	1,653,336,523	3,179,619,835
11.	Net cash from operations (Line 4 minus Line 10)	2,519,033,189	1,339,993,908	4,091,634,862
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,101,651,222	587,529,003	877,630,071
	12.2 Stocks	40,555,638	3,000,000	875,522,537
	12.3 Mortgage loans	83,639,555	44,388,934	175,963,168
	12.4 Real estate			
	12.5 Other invested assets	48,476,084	8,128,653	139,135,084
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	6,131	87,921,813	129,188,719
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,274,328,630	730,968,403	2,197,439,579
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,986,438,448	1,802,853,204	4,861,590,361
	13.2 Stocks	150,708,649	192,867,486	354,704,302
	13.3 Mortgage loans	310,394,970	132,006,347	500,124,460
	13.4 Real estate	55,250,000		
	13.5 Other invested assets	75,363,153	336,235,525	345,015,324
	13.6 Miscellaneous applications	450,782,054	115,587,321	190,874,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,028,937,274	2,579,549,883	6,252,308,714
14.	Net increase (or decrease) in contract loans and premium notes	(3,836,692)	(5,568,515)	(1,731,951)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,750,771,952)	(1,843,012,965)	(4,053,137,184)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		115,000,000	115,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	280,572,854	457,066,411	416,536,297
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(190,760,345)	53,858,933	148,063,662
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	89,812,509	625,925,344	679,599,959
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(141,926,254)	122,906,287	718,097,637
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,859,773,442	3,141,675,805	3,141,675,805
	19.2 End of period (Line 18 plus Line 19.1)	3,717,847,188	3,264,582,092	3,859,773,442

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

20.0001.	Exchanges and transfers of invested asset	37,396,228	32,532,154	707,034,844
20.0002.	Capitalized interest	14,111,974	3,811,321	29,254,881
20.0003.	Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	519,940,827	471,285,875	964,496,805
20.0004.	Transfer of invested assets in settlement of coinsurance	118,673,041		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	9,796,263	10,765,657	24,249,061
2.	Group life	1,718,356	1,822,896	(2,938,636)
3.	Individual annuities	3,812,536,417	2,202,245,119	5,657,831,665
4.	Group annuities	69,918,507	65,412,802	124,564,908
5.	Accident & health			46,410
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	3,893,969,543	2,280,246,474	5,803,753,408
9.	Deposit-type contracts	450,021,943	475,006,145	475,028,290
10.	Total (Lines 8 and 9)	4,343,991,486	2,755,252,619	6,278,781,698

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NOTES TO THE FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

Certain footnote disclosures normally included in the financial statements have been omitted pursuant to the National Association of Insurance Commissioners' (the "NAIC's") 2024 Life, Accident & Health Quarterly Statement Instructions. Therefore, these financial statements should be read in conjunction with the footnote disclosures contained in the Company's 2023 Annual Statement.

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

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

		SSAP #	F/S Page	F/S Line	2024	2023
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$124,311,446	$144,975,699
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$124,311,446	$144,975,699
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,719,256,340	$2,562,248,437
(6)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$2,719,256,340	$2,562,248,437

B. No significant change

C. Accounting Policy

(1) No significant change

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

(3-5) No significant change

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

(7-13) No significant change

D. Going Concern

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

Note 2 Accounting Changes and Corrections of Errors

No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 3 Business Combinations and Goodwill

A. No significant change

B.-D. None

E. No Significant change

Note 4 Discontinued Operations

None

Note 5 Investments

A. No significant change

B.-C. None

D. Loan-Backed Securities

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

(2-3) None

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 8,898,234
2. 12 Months or Longer	130,703,513
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 995,226,355
2. 12 Months or Longer	1,911,485,130

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) No significant change

(3-7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

NOTES TO THE FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1. Open - No Maturity	$ —	$ —
2. Overnight	—	—
3. 2 Days to 1 Week	—	106,725,000
4. > 1 Week to 1 Month	—	—
5. > 1 Month to 3 Months	370,000,000	97,752,985
6. > 3 Months to 1 Year	—	332,843,905
7. > 1 Year	—	—
b. Ending Balance		
1. Open - No Maturity	$ —	$ —
2. Overnight	—	—
3. 2 Days to 1 Week	—	106,725,000
4. > 1 Week to 1 Month	—	—
5. > 1 Month to 3 Months	370,000,000	97,752,985
6. > 3 Months to 1 Year	—	332,843,905
7. > 1 Year	—	—

(4) None

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

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

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	$ —	$ 212,165,388	$ 325,156,502	$ —
b. Bonds - FV	—	292,661,000	366,802,000	—
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	$ —	$ 212,165,388	$ 325,156,502	$ —
q. Total Assets - FV	$ —	$ 292,661,000	$ 366,802,000	$ —

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

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	—	292,661,000	366,802,000	—
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)	$ —	$ 292,661,000	$ 366,802,000	$ —

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	302,456,000
c. 31 to 90 Days	123,305,000
d. > 90 Days	233,702,000

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

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

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

b. Ending Balance

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

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

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

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount	$ 1,524,363,851	$ 1,526,670,898
b. Ending Balance	1,524,363,851	1,526,670,898

(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	$1,526,670,898	$ —	$ —	$ —
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)	$1,526,670,898	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

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

(7) Collateral Pledged - Secured Borrowing

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

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

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

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

H.-J. None

K.-L. No significant change

M.-N. None

O. No significant change

P. None

Q. No significant change

R. None

Note 6 Joint Ventures, Partnerships, and Limited Liability Companies

A. No significant changes

B. None

Note 7 Investment Income

No significant change

Note 8 Derivative Instruments

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

(1-7) No significant change

(8-9) None

B. None

NOTES TO THE FINANCIAL STATEMENTS

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 has a reciprocal demand loan agreement with its wholly-owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). During the six months ended June 30, 2024, the Company made draws relating to this agreement totaling $171,000,000 and made repayments of $157,000,000 to DLIH 2016-1. As of June 30, 2024, the Company owed $66,000,000 to DLIH 2016-1 related to this agreement.

The Company has a hedging program agreement with DLIH 2016-1. Under this agreement, the Company pays DLIH 2016-1 a service fee that is settled in conjunction with a liability option impact. In January 2024, the Company received cash of $49,422,500 in settlement of the prior year receivable from DLIH 2016-1 related to this agreement. The net impact of service fees and liability option impact during the six months ended June 30, 2024 was $59,821,018. During the six months ended June 30, 2024, the Company received cash of $46,391,380 in settlement of current year invoices related to this agreement and as of June 30, 2024, the Company had a receivable from DLIH 2016-1 of $13,429,638.

As of December 31, 2023, the Company held a cash equivalent of $60,000,000 relating to amounts borrowed by Clear Spring Health Insurance Company ("CSHIC"), an affiliate, in the form of a demand promissory note. During the six months ended June 30, 2024, CSHIC borrowed an additional $320,000,000 from the Company and made repayments of $230,000,000. As of June 30, 2024, the Company holds a short-term investment of $150,000,000, which reflects the outstanding balance of the demand promissory note.

During the six months ended June 30, 2024, the Company had $341,000,000 of acquisitions of short-term investments in Wright STF III, LLC, an affiliate, offset by $207,000,000 of proceeds from maturities.

On January 11, 2024, the Company received $6,700,000 in cash from its wholly owned subsidiary, Delaware Life and Annuity Company ("DLAC"), in settlement of the Company's ceding commission receivable recorded on Page 2 Line 16.3 at December 31, 2023. On January 24, 2024, the Company paid $118,673,041 of securities, inclusive of accrued interest, and $184,100 of cash to DLAC in settlement of the Company's reinsurance payable recorded on Page 3 Line 9.3 at December 31, 2023.

C.- G. No significant change

H.- K. None

L.- M. No significant change

N. None

O. No significant change

Note 11 Debt

A. None

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $2,051,380,398 as of June 30, 2024. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	77,710,000	77,710,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 82,710,000	$ 82,710,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 2,051,380,398	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	7,500	7,500	—
(c) Activity Stock	69,202,500	69,202,500	—
(d) Excess Stock	2,250,000	2,250,000	—
(e) Aggregate Total (a+b+c+d)	$ 71,460,000	$ 71,460,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,683,708,493	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,447,526,858	$ 2,608,896,406	$ 1,838,000,000
2. Current Year General Account Total Collateral Pledged	2,447,526,858	2,608,896,406	1,838,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,966,287,282	2,110,096,841	1,538,000,000

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

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

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

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 2,447,526,858	$ 2,608,896,406	$ 1,838,000,000
2. Current Year General Account Maximum Collateral Pledged	2,447,526,858	2,608,896,406	1,838,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,966,287,282	2,110,096,841	1,538,000,000

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,838,000,000	1,838,000,000	—	1,765,909,989
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,838,000,000	$ 1,838,000,000	$ —	$ 1,765,909,989
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,538,000,000	1,538,000,000	—	1,475,607,001
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,538,000,000	$ 1,538,000,000	$ —	$ 1,475,607,001

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	1,838,000,000	1,838,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 1,838,000,000	$ 1,838,000,000	$ —

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

c. FHLB - Prepayment Obligations

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

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

A -D. None

E. No significant change

F.-G. None

H. No significant change

I. None

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

No significant change

Note 14 Liabilities, Contingencies and Assessments

A.-B. No significant change

C.-D. None

E. No significant change

NOTES TO THE FINANCIAL STATEMENTS

F. The Company provided an unconditional financial guaranty (the "DLAC Guaranty") to DLAC that results in a contingent exposure of the Company's assets. The Company provided the DLAC Guaranty as a condition of licensure for DLAC to write business in the State of Maine. The DLAC Guaranty would obligate the Company to contribute capital if DLAC fails to maintain capital and surplus at a level no less than the greater of the regulatory action level risk-based capital or the minimum requirements for capital and surplus each in the amount of $1,500,000. The DLAC Guaranty was approved by the Delaware Department on January 11, 2024 and became effective May 8, 2024.

Note 15 Leases

A. No significant change

B. None

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

No significant change

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

A. None

B. No significant change

C. None

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

A.-B. None

C. No significant change

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

None

Note 20 Fair Value Measurement

A. Assets Measured at Fair Value

(1) Fair Value Measurements at June 30, 2024:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Total
a. Assets at fair value					
Preferred Stocks					
Industrial and miscellaneous	$ —	$ 26,772,660	$ —	$ —	$ 26,772,660
Parent, subsidiaries and affiliates	—	244,178,820	—	—	244,178,820
Total Preferred Stocks	$ —	$ 270,951,480	$ —	$ —	$ 270,951,480
Common Stocks (b)					
Industrial and miscellaneous	15,040,635	5,154,407	21,756,621	3,277,911	45,229,574
Total Common Stocks	$ 15,040,635	$ 5,154,407	$ 21,756,621	$ 3,277,911	$ 45,229,574
Bonds					
Hybrid securities	—	2,847,520	—	—	2,847,520
Industrial and miscellaneous	—	9,378,556	—	—	9,378,556
Total Bonds	$ —	$ 12,226,076	$ —	$ —	$ 12,226,076
Other Invested Assets					—
Industrial and miscellaneous	—	32,219,993	10,502,366	—	42,722,359
Total Other Invested Assets	$ —	$ 32,219,993	$ 10,502,366	$ —	$ 42,722,359
Derivative Assets					
Interest rate contracts	678,920,527	—	—	—	678,920,527
Equity contracts	316,050	5,343,000	—	—	5,659,050
FX contracts	—	—	342,805	—	342,805
Total Derivative Assets	$ 679,236,577	$ 5,343,000	$ 342,805	$ —	$ 684,922,382
Separate Accounts Assets (a)	12,689,537,156	3,545,455,469	300,053,164	129,836,280	16,664,882,069
Total assets at fair value/NAV	$13,383,814,368	$ 3,871,350,425	$ 332,654,956	$ 133,114,191	$17,720,933,940

NOTES TO THE FINANCIAL STATEMENTS

Description for each class of liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Total
b. Liabilities at fair value					
Derivative Liabilities					
Interest rate contracts	$ 550,151,301	$ 6,321	$ —	$ —	$ 550,157,622
Equity contracts	1,259,205	—	—	—	1,259,205
FX contracts	—	—	214,677	—	214,677
Total Derivative Liabilities	$ 551,410,506	$ 6,321	$ 214,677	$ —	$ 551,631,504
Total liabilities at fair value	$ 551,410,506	$ 6,321	$ 214,677	$ —	$ 551,631,504

(a) Separate account invested assets are typically carried at fair value. In instances where market risk is guaranteed by the Company, the bonds and preferred stocks are carried at amortized cost based on their respective NAIC rating. Separate account assets exclude $1,283,803,961 of investment income and receivables due at June 30, 2024.

(b) The common stock line in the above fair value table excludes FHLB common stock with a carrying value of $82,710,000. The stock may only be issued, redeemed, and repurchased by the FHLB at a price equal to its par value.

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

	Balance as of 3/31/2024	Transfers Into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 6/30/2024
a. Assets:										
Common Stocks - Industrial & miscellaneous	$ 21,755,833	$ —	$ —	$ —	$ 788	$ —	$ —	$ —	$ —	$ 21,756,621
Other Invested Assets - Industrial & miscellaneous	6,871,931	3,685,120	—	256,826	1,389,478	—	—	(1,700,989)	—	10,502,366
Derivatives - FX contracts	260,309	—	—	959,931	82,496	—	—	—	(959,931)	342,805
Separate Accounts Assets	296,265,612	—	(5,033,453)	17,395	200,856	31,252,233	—	(22,483,387)	(166,092)	300,053,164
Total Assets	$325,153,685	$ 3,685,120	$ (5,033,453)	$ 1,234,152	$ 1,673,618	$31,252,233	$ —	$ (24,184,376)	$ (1,126,023)	$ 332,654,956
b. Liabilities:										
Derivatives - FX Contracts	$ 35,114	$ —	$ —	$ 697,462	$ 179,563	$ —	$ —	$ —	$ (697,462)	$ 214,677
Total Liabilities	$ 35,114	$ —	$ —	$ 697,462	$ 179,563	$ —	$ —	$ —	$ (697,462)	$ 214,677

The Company's policy is to recognize transfers between levels of the fair value hierarchy at the beginning of the reporting period. Transfers made are the result of changes in the level of the observability of inputs used to price the assets or changes in NAIC designations.

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

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

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

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

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

There were no significant changes made in valuation techniques during the six months ended June 30, 2024.

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

NOTES TO THE FINANCIAL STATEMENTS

B. Presentation of Fair Value Information

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

C. Aggregate Fair Value of all Financial Instruments

The following table presents the carrying amounts and estimated fair values of the Company’s financial instruments as of June 30, 2024:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Not Practicable (Carrying Value)
Assets:							
Cash, cash equivalents and short-term investments	$3,717,829,218	$3,717,847,188	$ 686,204,603	$3,031,624,615	$ —	$ —	$ —
Bonds	18,786,738,168	19,918,697,438	1,571,726	18,374,902,145	410,264,297	—	—
Preferred stocks	860,959,627	874,506,689	—	860,959,627	—	—	—
Common stocks (a)	206,103,142	206,103,142	15,040,635	147,671,834	40,112,762	3,277,911	—
Mortgage loans on real estate	1,832,220,949	1,953,879,382	—	1,832,220,949	—	—	—
Real estate	55,250,000	55,072,500	—	—	55,250,000	—	—
Derivative assets	703,301,279	692,923,114	697,615,474	5,343,000	342,805	—	—
Contract loans	335,990,714	348,180,182	—	—	335,990,714	—	—
Other invested assets (a)	802,024,364	822,626,610	—	760,829,764	41,194,600	—	—
Separate Account assets	16,929,178,622	16,950,338,337	12,715,732,566	3,781,402,256	302,207,520	129,836,280	—
Liabilities:							
Liabilities for deposit-type contracts	$2,220,126,219	$2,260,069,667	$ —	$ —	$2,220,126,219	$ —	$ —
Derivative liabilities	553,010,983	555,542,150	552,789,985	6,321	214,677	—	—
Separate Account liabilities	336,436,994	336,436,994	—	—	336,436,994	—	—

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $22,474,649 and $703,802,685, respectively, as of June 30, 2024.

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

Mortgage loans on real estate - The fair value of mortgage loans is estimated by discounting future cash flows using current rates at which similar loans would be made to borrowers with similar credit ratings and for the same remaining maturities.

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

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

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

Other invested assets - Other invested assets include low income housing tax credits ("LIHTCs"), surplus notes, collateral loans, and equipment lease trusts. The fair value of LIHTCs and equipment lease trusts approximate their carrying values. The fair values of surplus notes are obtained from third-party pricing services. Collateral loans are carried at amortized cost using pricing methods similar to private placements.

Separate Accounts - The estimated fair value of separate account assets and liabilities is determined using the same methodology described in Note 35 of the Company's 2023 Annual Statement.

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

D. Not Practical to Estimate Fair Value: None

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $129,836,280 at June 30, 2024 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter ("OTC") market. As of June 30, 2024, there were no unfunded commitments. The investments have liquidity restrictions consisting of notice periods (typically 60 days), redemption schedules (typically quarterly), and hold backs (typically 3% of the investment is held back until the next annual audit is completed). The redemption period may be extended if there is a delay in liquidating underlying holdings within an investment. The investments are within the policyholders' separate accounts so any fluctuation in NAV will result in a corresponding change in the policyholder reserve liability and therefore will have no impact on income.

Common stocks include assets with a fair value of $3,277,911 for which fair value is measured at NAV, using the practical expedient, for which third-party statements are obtained.

Note 21 Other Items

A.-B. None

C. No significant change other than the following:

As of June 30, 2024, the Company had $137,037,877 and $9,752,040 of net negative (disallowed) Interest Maintenance Reserve ("IMR") recorded in its general account and non-insulated separate account, respectively. The amount recorded in the general account was admitted and reported as an asset within Line 25 on the Company's general account Statement of Assets. The Company's calculated adjusted capital and surplus for purposes of determining net negative (disallowed) IMR allowed to be admitted using information from the Company's most recently filed statement with the Delaware Department was $2,248,384,662. The general account admitted net negative (disallowed) IMR represents 6.1% of the Company's general account adjusted capital and surplus. The separate account recognized disallowed IMR represents 0.4% of the Company's general account adjusted capital and surplus.

Fixed income investments generating IMR losses comply with the Company's documented investment or liability management policies. The Company has no derivative activity included in IMR. There were no temporary and transitory timing issues or events that caused IMR losses to not be reflective of reinvestment activities. Asset sales generating admitted negative (disallowed) IMR were not compelled by liquidity pressures.

D.-I. None

Note 22 Events Subsequent

Subsequent events have been considered through August 14, 2024 for the Quarterly Statement dated June 30, 2024. 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, except as discussed below.

On July 18, 2024 the Company borrowed $100,000,000 from Clear Spring Life and Annuity Company ("CSLAC"), an affiliate, under the bilateral loan agreement with CSLAC.

NOTES TO THE FINANCIAL STATEMENTS

Note 23 Reinsurance

A.-B. No significant change

C.-G. None

H. No significant change

Note 24 Retrospectively-Rated Contracts and Contracts Subject to Redetermination

A.-D. No significant change

E. None

Note 25 Change in Incurred Losses and Loss Adjustment Expenses

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

The payable for claims unpaid, net of health care receivables, as of December 31, 2023, was $31,919. As of June 30, 2024, $2,480 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 $28,879 as of June 30, 2024, as a result of re-estimation of unpaid claims. Original estimates are increased or decreased as additional information becomes known regarding claim development experience. The Company incurred no claims adjustment expenses for the six months ended June 30, 2024 or for the year ended December 31, 2023.

Note 26 Intercompany Pooling Arrangements

None

Note 27 Structured Settlements

None

Note 28 Health Care Receivables

A. No significant change

B. None

Note 29 Participating Policies

None

Note 30 Premium Deficiency Reserves

No significant change

Note 31 Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

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

A. No significant change

B. None

C.-D. No significant change

Note 34 Premiums and Annuity Considerations Deferred and Uncollected

None

NOTES TO THE FINANCIAL STATEMENTS

Note 35 Separate Accounts

No significant change

Note 36 Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

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

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

6.4 By what department or departments?
Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Clarendon Insurance Agency, Inc.	Waltham, MA	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

13. Amount of real estate and mortgages held in short-term investments: $24,862,500

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 343,021,000	$ 343,021,000
14.22	Preferred Stock	$ 241,129,785	$ 244,178,820
14.23	Common Stock	$ 25,712,351	$ 26,709,295
14.24	Short-Term Investments	$ 557,832,500	$ 718,500,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 529,762,178	$ 529,423,582
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,697,457,814	$ 1,861,832,697
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Guggenheim Partners Investment Management, LLC	U
Andrew Kenney, Chief Investment Officer	I
Insight North America, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	DS
145995	Insight North America, LLC	213800YYX7MQCCEN9439	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 157,347,623
1.13 Commercial Mortgages	$ 1,788,541,599
1.14 Total Mortgages in Good Standing	$ 1,945,889,222
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$ 6,662,086
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 6,662,086
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 1,328,074
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 1,328,074
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,953,879,382
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date $

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date $

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

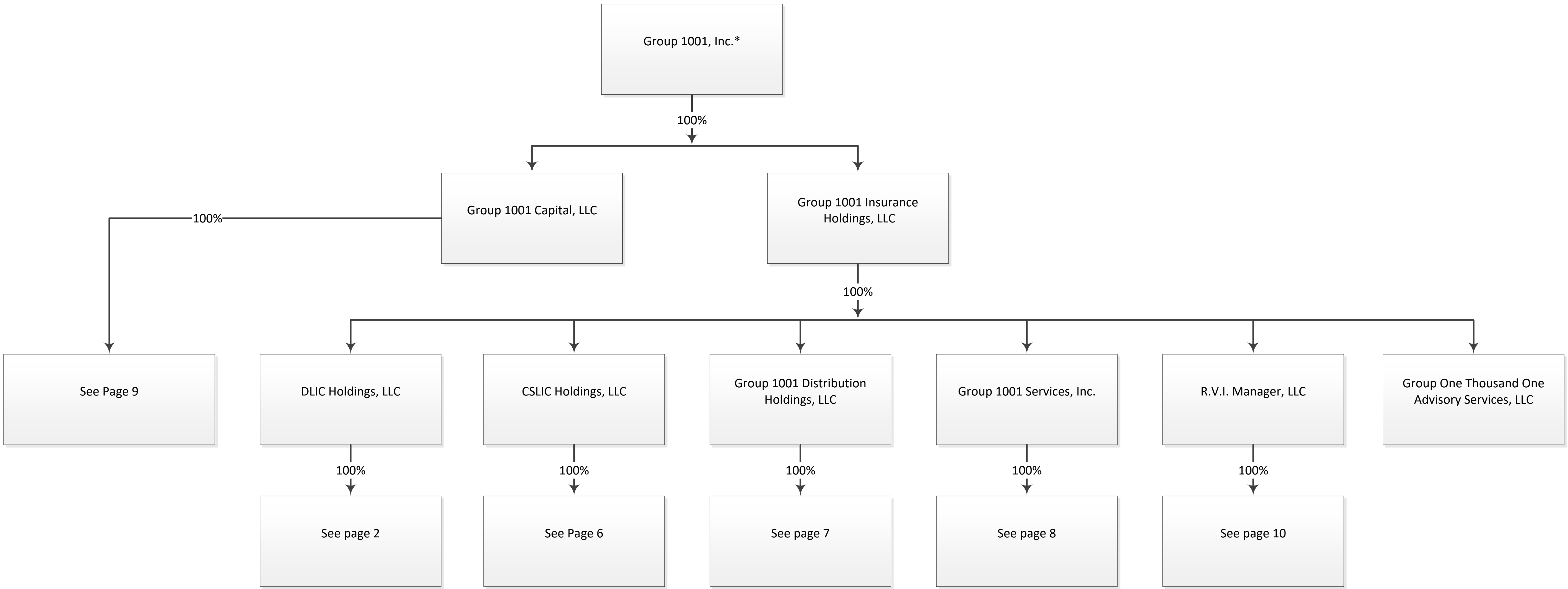
Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	24,718	51,580,607			51,605,325	
2. Alaska AK	L	4,341	1,117,426			1,121,767	
3. Arizona AZ	L	199,839	50,892,803			51,092,642	
4. Arkansas AR	L		30,502,239			30,502,239	
5. California CA	L	2,229,773	299,156,490			301,386,263	
6. Colorado CO	L	52,714	27,641,948			27,694,662	
7. Connecticut CT	L	727,379	112,397,578			113,124,957	
8. Delaware DE	L	(2,500,848)	35,800,990			33,300,142	
9. District of Columbia DC	L	1,480	1,478,774			1,480,254	
10. Florida FL	L	293,882	445,133,145			445,427,027	
11. Georgia GA	L	145,422	73,114,071			73,259,493	3,278
12. Hawaii HI	L	216,693	40,854,931			41,071,624	
13. Idaho ID	L	36,971	14,530,129			14,567,100	
14. Illinois IL	L	395,534	105,782,750			106,178,284	7,386
15. Indiana IN	L	76,438	84,318,033			84,394,471	450,000,000
16. Iowa IA	L	6,636	40,074,057			40,080,693	
17. Kansas KS	L	29,869	17,276,646			17,306,515	
18. Kentucky KY	L	22,158	36,218,987			36,241,145	
19. Louisiana LA	L	14,393	75,786,250			75,800,643	
20. Maine ME	L	17,747	12,786,727			12,804,474	
21. Maryland MD	L	111,472	93,723,469			93,834,941	
22. Massachusetts MA	L	80,611	116,794,087			116,874,698	
23. Michigan MI	L	584,014	144,595,148			145,179,162	
24. Minnesota MN	L	1,233,387	56,210,776			57,444,163	
25. Mississippi MS	L	1,981	39,352,952			39,354,933	
26. Missouri MO	L	60,210	67,410,557			67,470,767	
27. Montana MT	L	2,953	4,939,354			4,942,307	
28. Nebraska NE	L	7,625	18,707,028			18,714,653	
29. Nevada NV	L	29,347	27,422,088			27,451,435	
30. New Hampshire NH	L	14,399	35,841,800			35,856,199	
31. New Jersey NJ	L	68,530	167,900,039			167,968,569	8,001
32. New Mexico NM	L	23,679	5,033,816			5,057,495	
33. New York NY	N	12,986	1,037,642			1,050,628	
34. North Carolina NC	L	378,994	266,076,656			266,455,650	
35. North Dakota ND	L	4,247	7,621,906			7,626,153	
36. Ohio OH	L	84,420	136,136,596			136,221,016	
37. Oklahoma OK	L	1,592	20,728,314			20,729,906	
38. Oregon OR	L	22,392	49,598,620			49,621,012	
39. Pennsylvania PA	L	288,498	245,589,747			245,878,245	
40. Rhode Island RI	L	1,537	15,824,639			15,826,176	
41. South Carolina SC	L	65,152	129,799,511			129,864,663	
42. South Dakota SD	L	51,061	15,126,892			15,177,953	
43. Tennessee TN	L	122,080	224,365,731			224,487,811	
44. Texas TX	L	906,941	116,623,436			117,530,377	
45. Utah UT	L	100,978	21,856,120			21,957,098	
46. Vermont VT	L	93	10,410,222			10,410,315	
47. Virginia VA	L	813,711	118,363,257			119,176,968	3,278
48. Washington WA	L	166,017	38,463,081			38,629,098	
49. West Virginia WV	L	568	26,593,835			26,594,403	
50. Wisconsin WI	L	45,724	98,447,758			98,493,482	
51. Wyoming WY	L	940	5,326,456			5,327,396	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	23,007	87,244			110,251	
55. U.S. Virgin Islands VI	L						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Aliens OT	XXX	1,358	1,568			2,926	
59. Subtotal	XXX	7,305,643	3,882,454,926			3,889,760,569	450,021,943
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	7,305,643	3,882,454,926			3,889,760,569	450,021,943
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	7,305,643	3,882,454,926			3,889,760,569	450,021,943
98. Less Reinsurance Ceded	XXX	46,840,723	195,046,683			241,887,406	
99. Totals (All Business) less Reinsurance Ceded	XXX	(39,535,080)	3,687,408,243			3,647,873,163	450,021,943
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,358	1,568			2,926	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,358	1,568			2,926	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

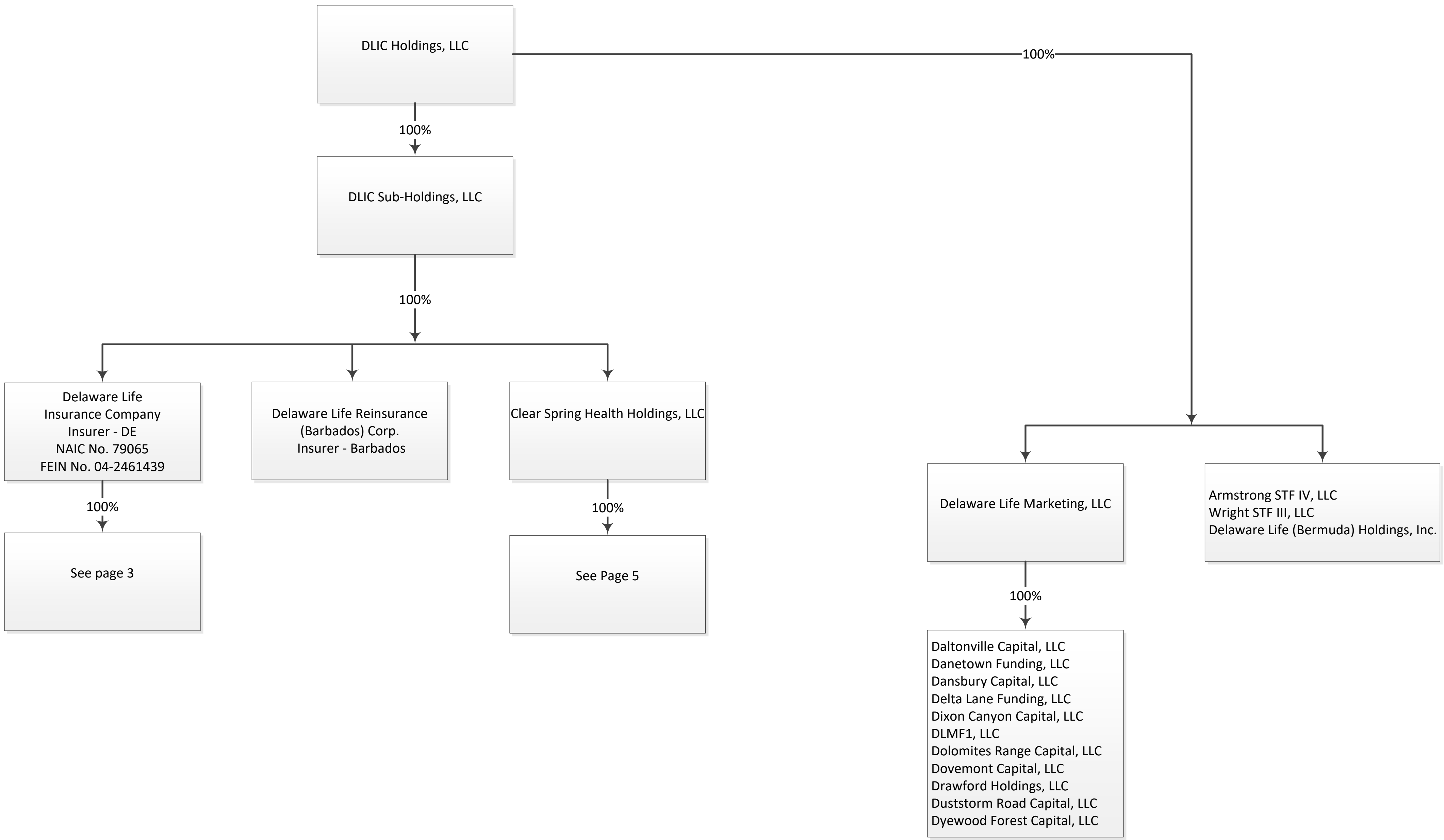
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above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

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



*Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. Group 1001, Inc. ("G1001") is a subsidiary of the following intermediate holding companies: TWG Financial Holdings, LLC (f.k.a. Delaware Life Holdings Parent, LLC) ("TWGFH"), TWG Global Holdings, LLC (f.k.a. Delaware Life Holdings Parent II, LLC) ("TWGGH"), DLHPII Equity Participation Company, LLC ("DEPC"), and DLICM, LLC ("DLICM"). Mr. Walter holds 100% of the voting membership interests in DLICM and DEPC. DLICM and DEPC together hold 100% of the voting membership interests in TWGGH. In turn, TWGGH holds 100% of the voting membership interests in TWGFH, and TWGFH holds 91.89% of the voting membership interests in G1001.

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



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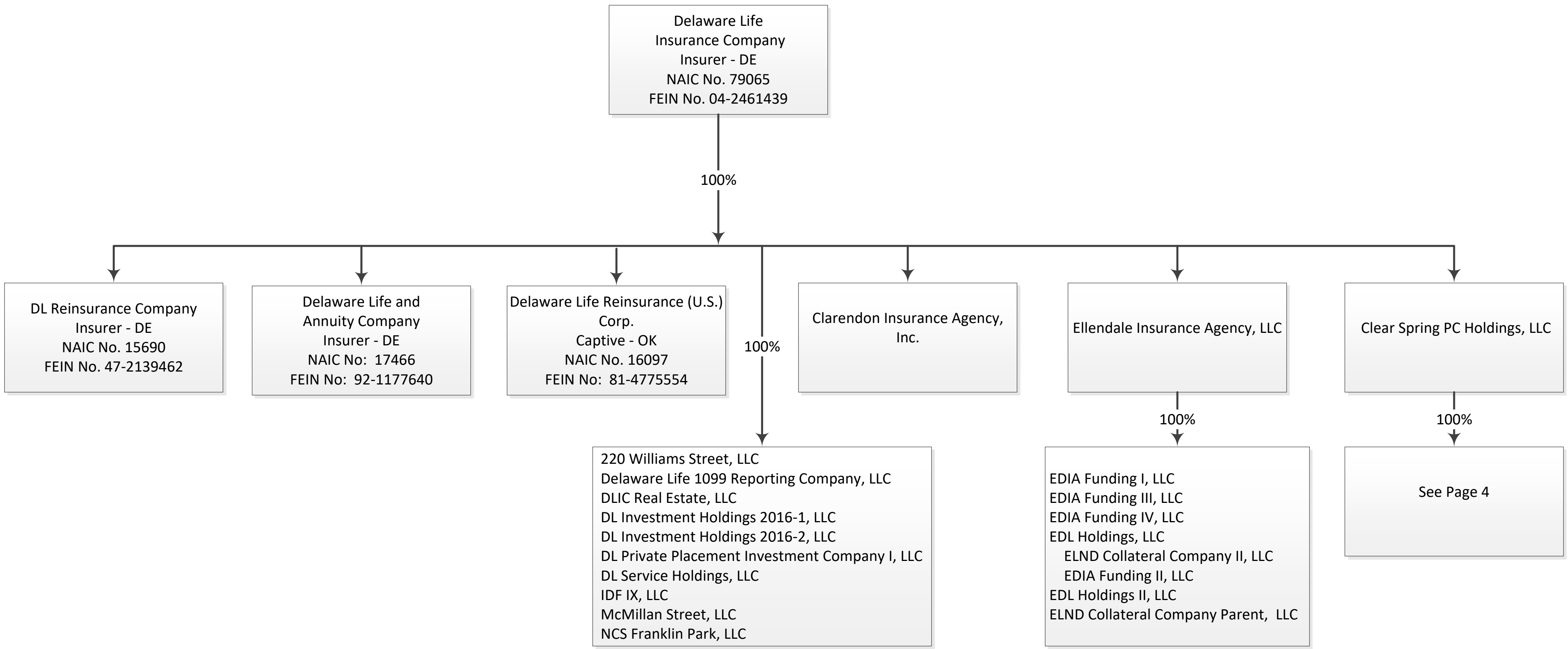
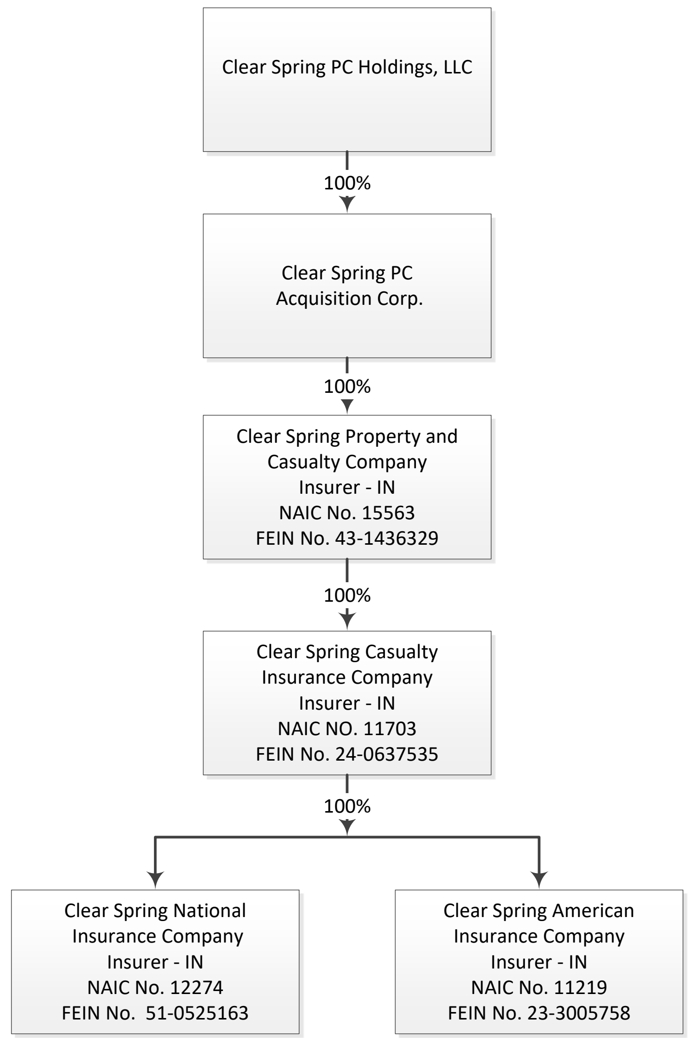
PART 1 - ORGANIZATIONAL CHART



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



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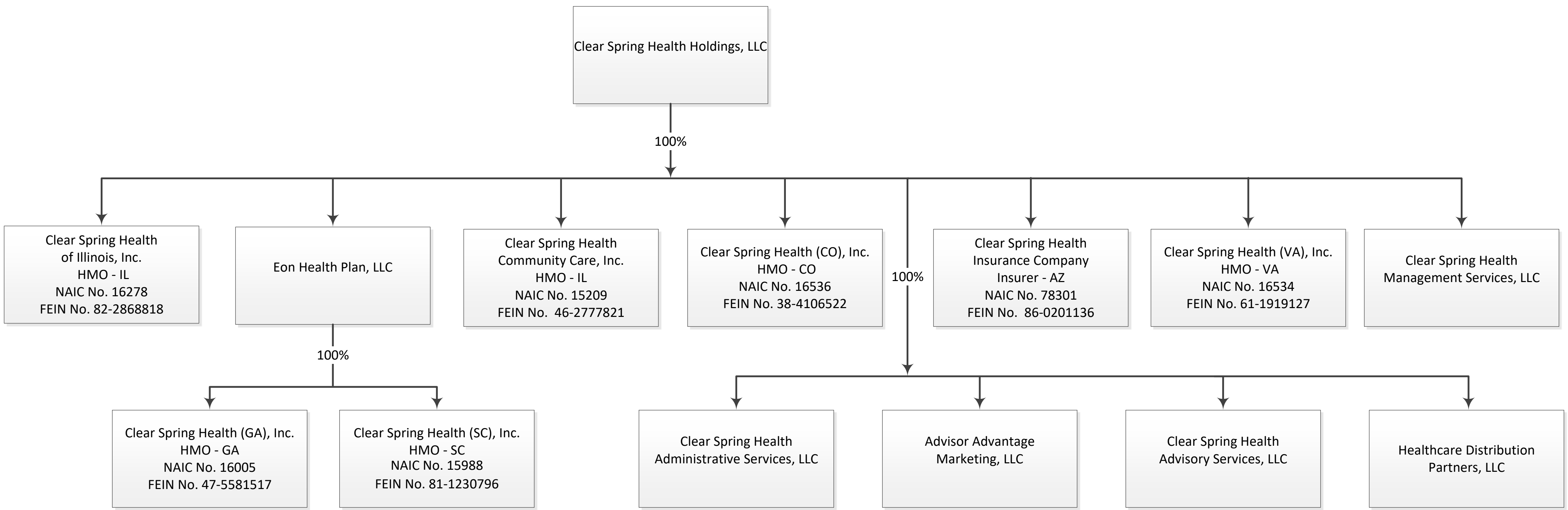
PART 1 - ORGANIZATIONAL CHART



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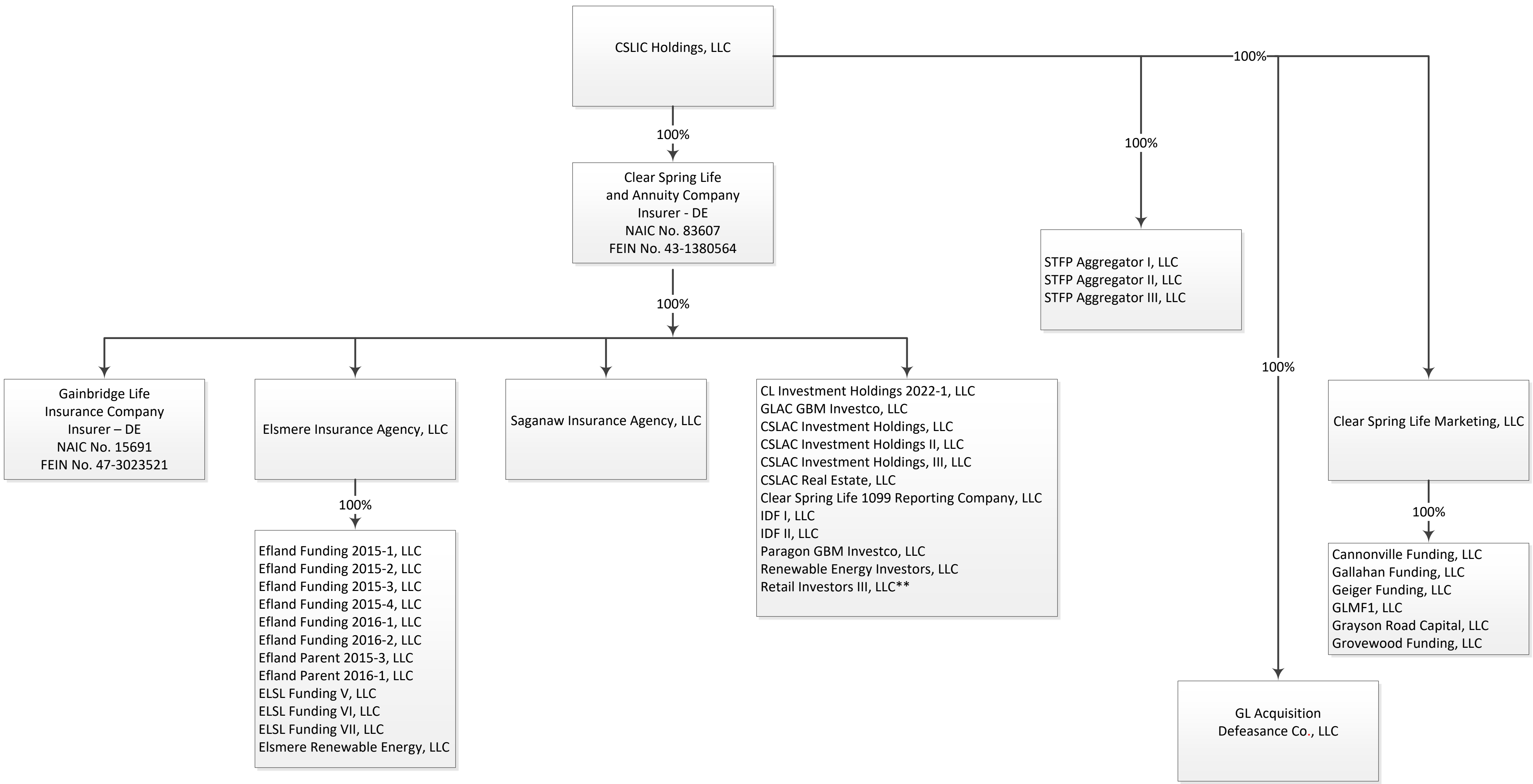
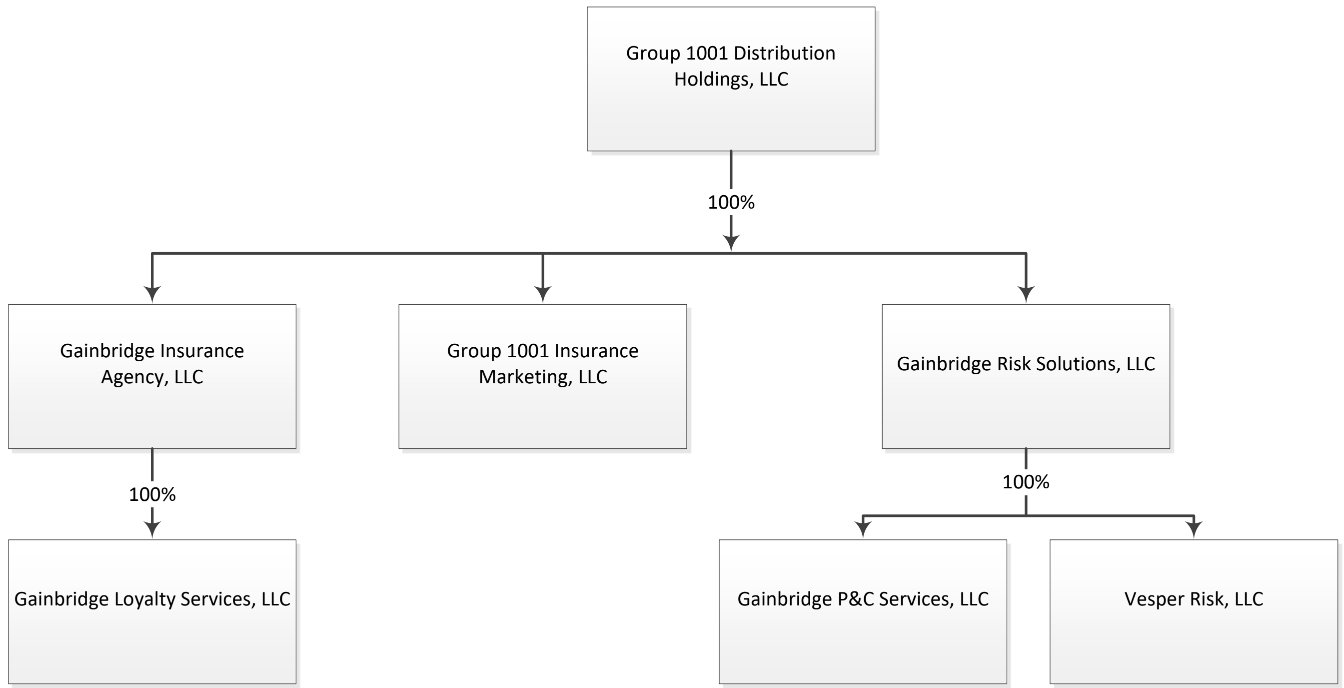
PART 1 - ORGANIZATIONAL CHART

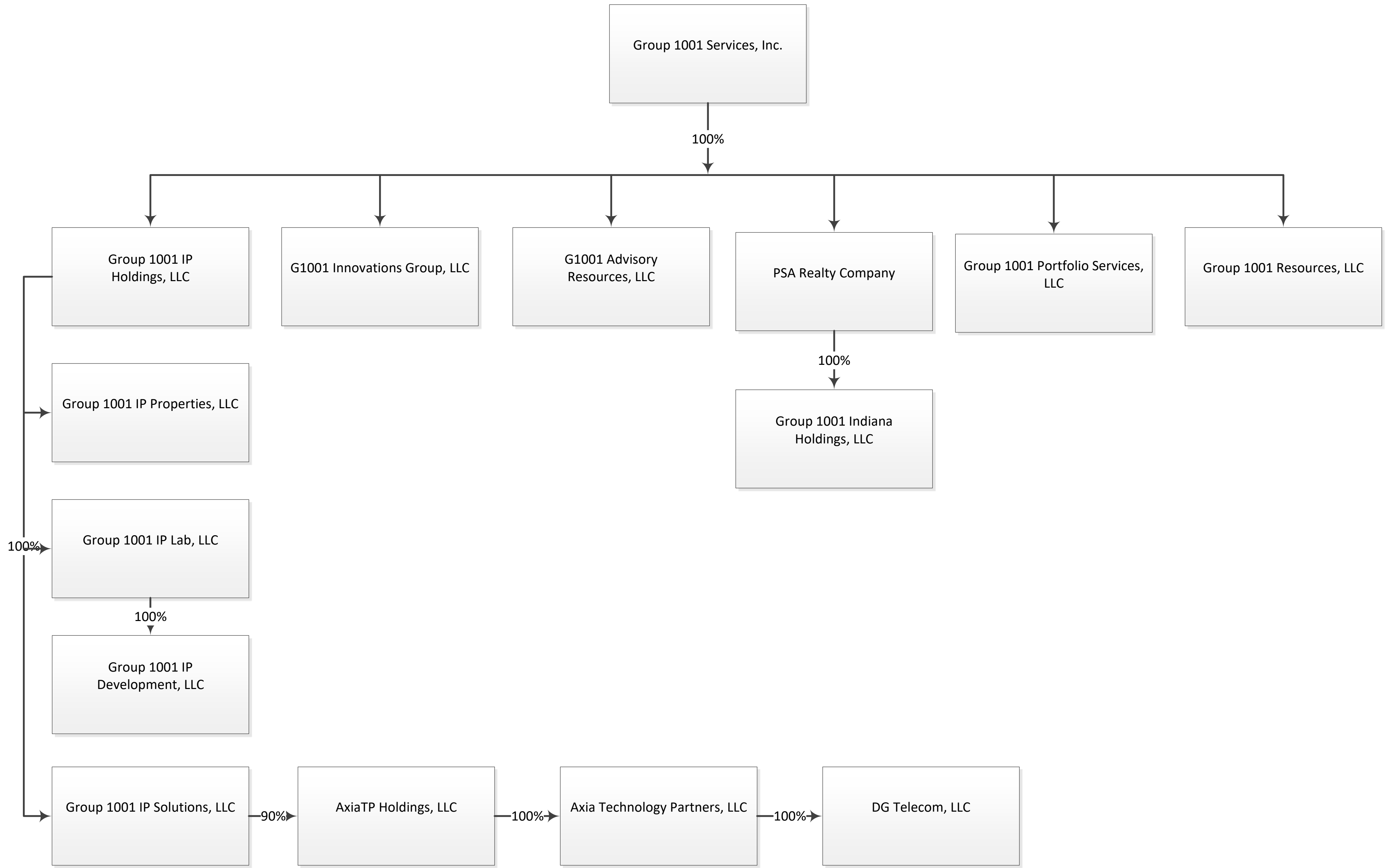


**Owns a portfolio of 10 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

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



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



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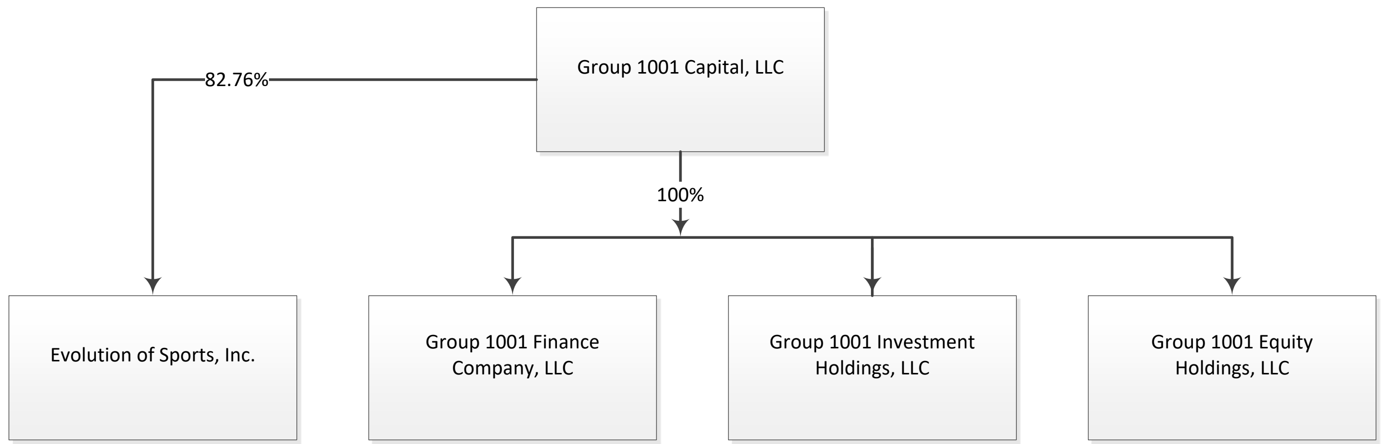

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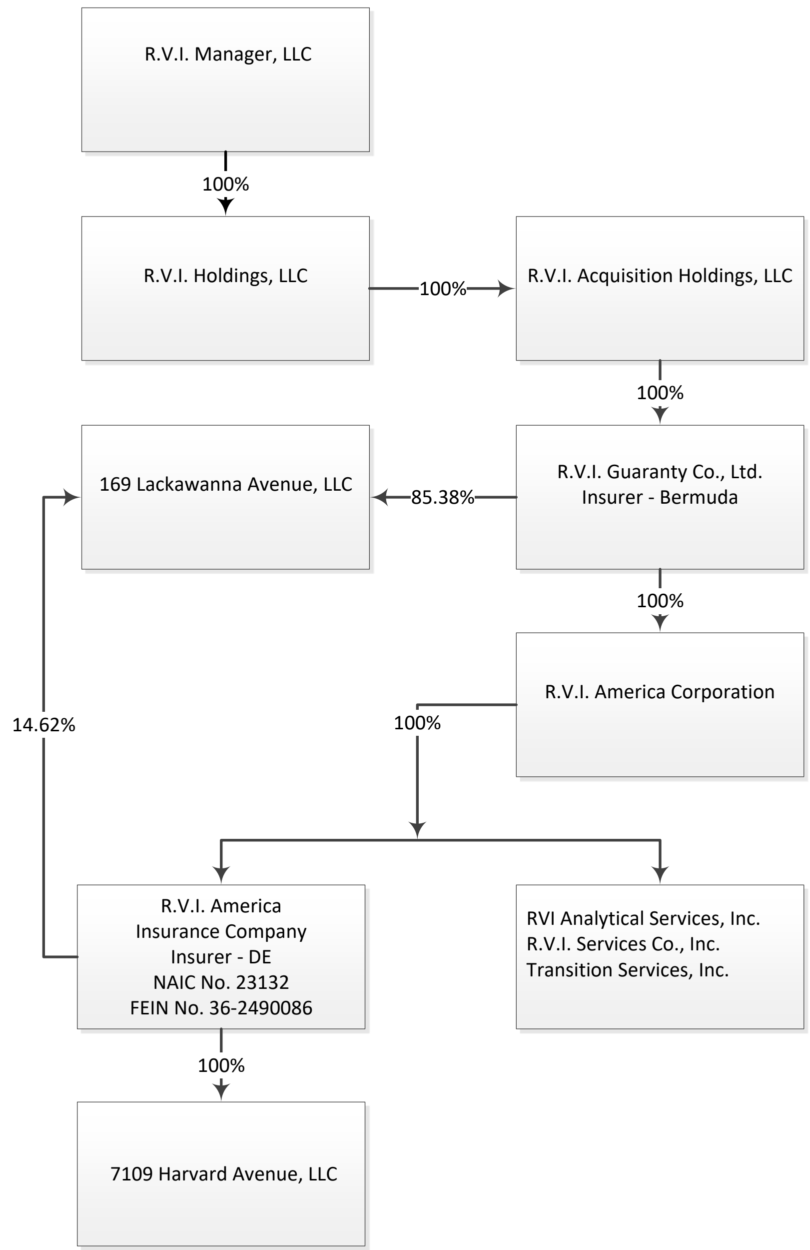
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	00000					DLMF1, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dolomites Range Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dovemont Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Drawford Holdings, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Duststorm Road Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Dyewood Forest Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	98-0608562				Delaware Life Reinsurance (Barbados) Corp.	BRB	IA	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16097	81-4775554				Delaware Life Reinsurance (U.S.) Corp.	OK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	YES	
4794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Real Estate, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					220 Williams Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					McMillan Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding I, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding IV, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company Parent, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	IN	DS	Clear Spring PC Acquisition Corp.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11703	24-0637535				Clear Spring Casualty Insurance Company	IN	DS	Clear Spring Property and Casualty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11219	23-3005758				Clear Spring American Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Advisor Advantage Marketing, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Health Advisory Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GL Acquisition Defeasance Co., LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Cannonville Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gallahan Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Geiger Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLMF1, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Saganaw Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding, VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Real Estate, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Manager, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Group 1001, Inc.	Other	0.000	Mark R. Walter	NO	6
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquistion Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	85.380	Mark R. Walter	NO	
4794	Group 1001	00000	06-1418940				R.V.I. America Corporation	DE	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	23132	36-2490086				R.V.I. America Insurance Company	DE	IA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					7109 Harvard Avenue, LLC	OH	NIA	R.V.I. America Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					169 Lackawanna Ave, LLC	NJ	NIA	R.V.I. America Insurance Company	Ownership	14.620	Mark R. Walter	NO	
4794	Group 1001	00000	93-1022306				R.V.I. Services Co., Inc.	CT	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	06-1448465				Transtion Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3823384				RVI Analytical Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. Business not written

2. Business not written

5. Business not written

6. Business not written

7. Business not written

8. The Company is utilizing an ongoing statement of exemption.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	7 9 0 6 5 2 0 2 4 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	7 9 0 6 5 2 0 2 4 3 6 5 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	7 9 0 6 5 2 0 2 4 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	7 9 0 6 5 2 0 2 4 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	7 9 0 6 5 2 0 2 4 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Accounts receivable fee and other income	14,745,545		14,745,545	16,616,176
2505. Prepaid expenses	11,637,218	11,637,218		
2506. Amounts due from agents	93,081	43,801	49,280	73,138
2507. Reinsurance deposit asset				76,062,887
2597. Summary of remaining write-ins for Line 25 from overflow page	26,475,844	11,681,019	14,794,825	92,752,201

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	23,348,614	12,236,704
2505. Escheatment liabilities	3,118,205	2,222,264
2506. Surplus note interest due and accrued	2,668,299	2,668,299
2507. Mortgage commitment fees	840,965	840,965
2597. Summary of remaining write-ins for Line 25 from overflow page	29,976,083	17,968,232

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Assets transferred on coinsurance			(118,857,141)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page			(118,857,141)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. IMR reinsurance transfer	(54)	204,341	261,278
2797. Summary of remaining write-ins for Line 27 from overflow page	(54)	204,341	261,278

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	51,700,000	
	2.2 Additional investment made after acquisition	3,550,000	
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	177,500	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	55,072,500	
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	55,072,500	

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,723,961,558	1,390,277,437
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	249,627,599	381,777,675
	2.2 Additional investment made after acquisition	60,767,371	118,346,785
3.	Capitalized deferred interest and other	5,351,594	8,481,270
4.	Accrual of discount	255,500	1,558,588
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	237,917	(30,910)
7.	Deduct amounts received on disposals	83,639,555	175,963,168
8.	Deduct amortization of premium and mortgage interest points and commitment fees	222,602	486,119
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,956,339,382	1,723,961,558
12.	Total valuation allowance	(2,460,000)	(2,460,000)
13.	Subtotal (Line 11 plus Line 12)	1,953,879,382	1,721,501,558
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,953,879,382	1,721,501,558

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,510,864,221	1,251,866,323
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	33,391,259	255,411,497
	2.2 Additional investment made after acquisition	46,971,894	111,851,003
3.	Capitalized deferred interest and other		
4.	Accrual of discount	1,870	3,599
5.	Unrealized valuation increase/(decrease)	5,826,859	55,814,585
6.	Total gain (loss) on disposals	(873,802)	331,431
7.	Deduct amounts received on disposals	52,031,473	139,135,084
8.	Deduct amortization of premium and depreciation	85,905	169,538
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		25,109,595
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,544,064,923	1,510,864,221
12.	Deduct total nonadmitted amounts	17,635,628	17,635,628
13.	Statement value at end of current period (Line 11 minus Line 12)	1,526,429,295	1,493,228,593

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	19,103,201,998	15,750,130,115
2.	Cost of bonds and stocks acquired	3,183,655,295	5,930,337,213
3.	Accrual of discount	26,918,226	44,012,625
4.	Unrealized valuation increase/(decrease)	2,998,987	(2,843,771)
5.	Total gain (loss) on disposals	15,886,529	(127,216,665)
6.	Deduct consideration for bonds and stocks disposed of	1,292,983,186	2,460,456,954
7.	Deduct amortization of premium	13,146,752	26,309,138
8.	Total foreign exchange change in book/adjusted carrying value	256,472	5,825,567
9.	Deduct current year's other than temporary impairment recognized		10,546,496
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(771,005)	269,502
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	21,026,016,564	19,103,201,998
12.	Deduct total nonadmitted amounts	4,234,646	4,163,312
13.	Statement value at end of current period (Line 11 minus Line 12)	21,021,781,918	19,099,038,686

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	8,190,201,868	589,135,001	288,881,758	103,521,991	8,190,201,868	8,593,977,102		7,982,845,483
2. NAIC 2 (a)	10,067,451,420	955,813,714	394,865,860	(155,982,211)	10,067,451,420	10,472,417,063		9,513,632,220
3. NAIC 3 (a)	577,459,685	32,843,543	22,999,166	47,632,754	577,459,685	634,936,816		545,294,586
4. NAIC 4 (a)	156,843,360	16,872,220	12,063,625	(7,979,001)	156,843,360	153,672,954		165,302,945
5. NAIC 5 (a)	32,495,218	2,432,820	1,794,746	23,565,044	32,495,218	56,698,336		21,688,694
6. NAIC 6 (a)	7,106,151	1,557,622	1,636,219	(32,387)	7,106,151	6,995,167		6,879,115
7. Total Bonds	19,031,557,702	1,598,654,920	722,241,374	10,726,190	19,031,557,702	19,918,697,438		18,235,643,043
PREFERRED STOCK								
8. NAIC 1	482,408,458			(69,386)	482,408,458	482,339,072		482,490,979
9. NAIC 2	79,486,851	74,342,922	4,010,525	(1,837,051)	79,486,851	147,982,197		78,463,049
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	251,706,930			(7,528,110)	251,706,930	244,178,820		241,129,785
13. NAIC 6	9,900			(3,300)	9,900	6,600		56,571
14. Total Preferred Stock	813,612,139	74,342,922	4,010,525	(9,437,847)	813,612,139	874,506,689		802,140,384
15. Total Bonds and Preferred Stock	19,845,169,841	1,672,997,842	726,251,899	1,288,343	19,845,169,841	20,793,204,127		19,037,783,427

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

NAIC 1 $; 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	2,786,302,584	XXX	276,154,563	853,095	76,031

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,281,513,875	2,047,232,584
2.	Cost of short-term investments acquired	2,720,021,197	4,122,931,661
3.	Accrual of discount	664,481	14,585,669
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(6,058)
6.	Deduct consideration received on disposals	2,215,896,969	3,903,229,981
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,786,302,584	2,281,513,875
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,786,302,584	2,281,513,875

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	139,630,461
2.	Cost Paid/(Consideration Received) on additions	1,526,750
3.	Unrealized Valuation increase/(decrease)	4,596,670
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(104,736,495)
6.	Considerations received/(paid) on terminations	(103,209,745)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,714,932
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	146,942,063
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	146,942,063

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(339,097)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				30,574,919
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	10,970,484			
	3.14 Section 1, Column 18, prior year	50,767,406	(39,796,921)	(39,796,921)	
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	10,970,484			
	3.24 Section 1, Column 19, prior year plus	50,767,406			
	3.25 SSAP No. 108 adjustments		(39,796,921)	(39,796,921)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(29,336,357)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(69,133,278)			
	4.23 SSAP No. 108 adjustments		(69,133,278)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				39,796,921
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)				(9,561,099)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(9,561,099)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,188,000	19,769,552	16,933,396	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,764,381	3,743,105	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2AFE	18,005,171	13,190,291
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	14,955,529	13,697,794	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,385,903	2,940,171	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,569,626	10,757,622
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,745,875	6,397,106	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	590,454	1,252,638	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,155,421	5,144,468
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,804,499	5,215,716	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	521,472	1,106,294	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,283,028	4,109,422
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	4,000,685	3,452,521	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	288,657	612,381	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2BFE	3,712,028	2,840,140
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,980,794	1,974,990	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	160,231	371,714	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,563	1,603,276
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,256,476	8,967,301	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	850,950	1,974,094	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,405,526	6,993,207
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,177,278	8,862,286	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	643,126	1,491,969	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,534,152	7,370,317
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,391,074	3,085,064	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	275,953	640,175	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,115,121	2,444,889
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	120,171	108,026	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	8,990	20,855	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,181	87,171
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,894,155	5,750,917	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	569,301	1,180,514	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,324,855	4,570,403
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,654,277	1,496,731	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	154,509	320,394	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,499,768	1,176,338
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,105,385	7,017,514	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	786,805	1,631,536	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,318,580	5,385,977
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	92,859	91,695	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,208)	(1,837)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	98,067	93,532
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	93,295	94,160	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,208)	(1,837)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	98,503	95,997
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,668,102	8,669,291	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(479,385)	(169,103)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2BFE	9,147,487	8,838,394
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,630,474	9,626,306	05/15/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(528,704)	(186,500)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,159,177	9,812,806
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,586,869	4,295,069	08/01/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(213,523)	(75,320)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,800,391	4,370,389
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	223,750	209,516	09/27/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(10,416)	(3,674)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	234,165	213,190
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,465,452	9,558,852	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(520,788)	(183,708)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,986,240	9,742,560

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,836,349	4,528,679	06/03/2020	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(225,136)	(79,417)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,061,486	4,608,095
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	981,029	1,004,285	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(52,079)	(18,371)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,033,108	1,022,655
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	184,343	187,163	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(10,416)	(3,674)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	194,759	190,837
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	15,803,141	16,169,891	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(896,432)	(316,216)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,699,573	16,486,107
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,022,554	4,101,529	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(225,136)	(79,417)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,247,691	4,180,946
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	3,927,678	3,986,496	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(220,033)	(77,616)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,147,710	4,064,112
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,425,617	8,602,414	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(468,709)	(165,337)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,894,325	8,767,751
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	184,909	184,710	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(10,416)	(3,674)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	195,324	188,384
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	693,651	695,238	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(39,059)	(13,778)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	732,710	709,016
9999999999 - Totals				161,675,822	154,964,656	XXX	XXX	XXX	4,090,086	15,906,362	XXX	XXX	XXX	157,585,736	139,058,294

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	4	161,065,382	4	161,370,553					4	161,065,382
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	450,039	XXX	450,888	XXX		XXX		XXX	900,927
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	144,868	XXX	145,619	XXX		XXX		XXX	290,487
7. Ending Inventory	4	161,370,553	4	161,675,822					4	161,675,822

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	146,942,063	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(20,531,583)	
3.	Total (Line 1 plus Line 2)		126,410,479
4.	Part D, Section 1, Column 6	692,923,114	
5.	Part D, Section 1, Column 7	(555,542,150)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(10,970,485)
		Fair Value Check	
7.	Part A, Section 1, Column 16	159,851,395	
8.	Part B, Section 1, Column 13	(9,561,099)	
9.	Total (Line 7 plus Line 8)		150,290,296
10.	Part D, Section 1, Column 9	703,301,279	
11.	Part D, Section 1, Column 10	(553,010,983)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	171,399,508	
14.	Part B, Section 1, Column 20	63,412,181	
15.	Part D, Section 1, Column 12	234,811,689	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,105,706,471	626,665,600
2.	Cost of cash equivalents acquired	6,913,860,895	10,679,116,345
3.	Accrual of discount	23,999	3,594,776
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	517	(7)
6.	Deduct consideration received on disposals	7,363,602,868	10,203,670,243
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	655,989,014	1,105,706,471
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	655,989,014	1,105,706,471

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Park220 @ the River District Student Housing	Athens	GA	04/05/2024	KFIVE	51,700,000		55,072,500	3,550,000
0199999. Acquired by Purchase					51,700,000		55,072,500	3,550,000
0399999 - Totals					51,700,000		55,072,500	3,550,000

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	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
4006880	Fort Worth	TX		09/01/2021	8.000		333,618	46,187,818
4007000	Houston	TX		10/18/2021	9.730		18,499	139,900,000
4007030	Los Angeles	CA		10/12/2021	9.829		5,600,213	98,550,000
4007160	Big Sky	MT		03/07/2022	7.750		2,189,337	89,747,126
4007300	Durham	NC		01/12/2023	9.580		918,495	87,556,383
4007320	Oswego	IL		05/01/2023	10.230		5,790,689	75,200,000
4007370	North Las Vegas	NV		09/07/2023	10.580		1,478,504	77,400,000
4007380	Kearny	NJ		09/07/2023	10.580		1,497,147	107,300,000
4007400	Bauyonne	NJ		09/07/2023	10.580		1,886,158	66,000,000
4007410	Atlanta	GA		01/09/2024	10.580		6,559,750	145,900,000
4007510	Morgantown	WV		04/05/2024	6.985	22,150,000		36,200,000
4007520	Orlando	FL		05/02/2024	5.808	46,000,000		70,200,000
4007530	West Melbourne	FL		05/09/2024	6.455	54,430,000		80,300,000
4007540	Louisville	KY		05/20/2024	6.220	34,500,000		53,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						157,080,000	26,272,410	1,174,141,327
0899999. Total Mortgages in good standing						157,080,000	26,272,410	1,174,141,327
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						157,080,000	26,272,410	1,174,141,327

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0740389	PARKER	CO		02/15/2007	04/10/2024	815,189							660,227	660,227			
4006240	New York	NY		08/30/2017	06/17/2024	44,000,000							44,000,000	44,000,000			
4007050	Millstone	NJ		11/09/2021	05/13/2024	14,835,321							15,960,369	15,960,369			
5000195	ABBOTTSTOWN	PA		04/29/2021	05/03/2024	42,832		(15)			(15)		42,509	40,033		(2,476)	(2,476)
5000292	WILLIAMS	AZ		07/15/2021	04/05/2024	237,319							236,762	230,440		(6,322)	(6,322)
5000339	SPRING HILL	FL		08/26/2021	06/06/2024	32,789		(36)			(36)		32,085	30,291		(1,794)	(1,794)
5000358	BRANFORD	FL		09/24/2021	05/03/2024	165,214		(35)			(35)		163,690	156,514		(7,176)	(7,176)
5000365	LORIS	SC		09/24/2021	04/05/2024	62,518							61,902	60,258		(1,644)	(1,644)
5000546	MICCO	FL		05/27/2022	05/03/2024	37,491		17			17		37,249	40,099		2,850	2,850
5000552	HOT SPRINGS	AR		05/27/2022	06/06/2024	57,849		50			50		57,259	61,667		4,408	4,408
5000559	PELL CITY	AL		05/27/2022	06/06/2024	57,606		73			73		55,494	60,089		4,595	4,595
5000611	Staten Island	NY		06/09/2022	05/28/2024	102,134							(557)	14,803		15,360	15,360
5000667	Burlington	NJ		06/09/2022	04/25/2024	159,043							158,463	163,560		5,097	5,097
5000679	GOLDEN BEACH	FL		08/18/2022	05/28/2024	1,725,349		687			687		1,715,941	1,899,014		183,073	183,073
5000730	TERRE HAUTE	IN		08/18/2022	05/28/2024	95,519		36			36		95,153	107,085		11,932	11,932
0199999. Mortgages closed by repayment						62,426,173		777			777		63,276,546	63,484,449		207,903	207,903
0716822	Sandy	UT		06/28/2012		883,166								58,262			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0740156	Pelham Bay	NY		07/22/2004		314,200								118,124			
0740163	Visalia	CA		12/14/2021		1,258,248		(8,419)			(8,419)			42,391			
0740243	Fresno	CA		11/29/2005		2,150,411								64,088			
0740247	Cuyahoga Heights	OH		10/20/2005		658,888								83,254			
0740287	Visalia	CA		12/14/2021		1,508,617		(6,673)			(6,673)			37,762			
0740333	Corvallis	OR		10/16/2006		1,620,345								129,494			
0740350	Houston	TX		09/13/2006		604,378								49,722			
0740393	Medford	OR		06/25/2019		762,251								51,342			
0750037	Niceville	FL		04/21/2023		60,697		68			68			22,890			
0767111	Rigby	ID		04/21/2023		124,979		42			42			11,435			
0767150	Texas City	TX		04/21/2023		470,265		(44)			(44)			64,225			
0780874	Lehi	UT		11/12/2004		120,157								29,813			
0780931	Dana Point	CA		01/18/2006		257,950								28,548			
0780955	Tucson	AZ		09/08/2006		1,398,636								33,009			
0780960	North Salt Lake	UT		10/06/2006		178,416								14,227			
0790319	Houston	TX		06/25/2019		236,915		(936)			(936)			70,038			
0790323	Queens	NY		06/25/2019		1,240,146		(5,909)			(5,909)			41,133			
0790333	Sacramento	CA		06/25/2019		390,226		(1,840)			(1,840)			70,606			
0790337	Orange Park	FL		06/25/2019		550,811		(2,366)			(2,366)			78,967			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		157,578		(1,099)			(1,099)			17,354			
0790358	NEW YORK	NY		06/25/2019		9,013,684		(51,664)			(51,664)			179,125			
4006091	Chicago	IL		04/22/2016		24,740,759								111,328			
4006092	CHICAGO	IL		04/21/2023		9,814,845		10,396			10,396			44,531			
4006101	Long Island City, Queens	NY		04/08/2016		9,642,527		24,094			24,094			54,367			
4006102	Long Island City, Queens	NY		04/08/2016		4,739,075		11,802			11,802			26,719			
4006103	Long Island City, Queens	NY		08/19/2022		6,797,951		7,678			7,678			38,123			
4006104	Long Island City, Queens	NY		04/21/2023		1,990,222		14,739			14,739			11,438			
4006570	San Diego	CA		06/01/2022		6,868,211		(1,343)			(1,343)			184,222			
4006760	San Diego	CA		04/01/2020		7,498,101								32,832			
4006880	Fort Worth	TX		09/01/2021		32,666,493				1,323,783	1,323,783						
4007100	Richmond Hill	GA		01/21/2022		27,819,696								4,636,228			
4007120	Garland	TX		01/07/2022		23,029,418				553,691	553,691						
4007130	Mechanicsburg	PA		02/18/2022		38,300,000								170,550			
4007140	Camp Hill	PA		02/18/2022		29,200,000								130,027			
4007170	South Bend	IN		03/14/2022		51,205,856				895,720	895,720						
4007180	West Palm Beach	FL		04/01/2022		22,200,000								61,616			
4007210	Fort Myers	FL		06/01/2022		21,413,671				615,307	615,307						
4007291	East Providence	RI		01/01/2023		1,882,282								70,925			
5000002	NAVARRE	FL		12/21/2020		106,532		(122)			(122)			838			
5000005	ZEPHYRHILLS	FL		12/21/2020		36,764		(63)			(63)			562			
5000006	SPARTANBURG	SC		12/21/2020		99,629		(52)			(52)			596			
5000007	LIVE OAK	FL		12/21/2020		42,361		(73)			(73)			532			
5000008	UPPER MARLBORO	MD		12/21/2020		65,928		(69)			(69)			585			
5000009	TAMPA	FL		12/21/2020		65,301		(98)			(98)			587			
5000011	DALY CITY	CA		12/21/2020		370,374		(212)			(212)			1,996			
5000012	SORRENTO	FL		12/21/2020		58,729		(85)			(85)			392			
5000013	MARGATE	FL		12/21/2020		28,674		(32)			(32)			454			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		25,035		(74)			(74)			1,457			
5000016	DEWEY	AZ		12/21/2020		26,541		(75)			(75)			651			
5000017	GARDEN GROVE	CA		12/21/2020		124,021		(125)			(125)			1,010			
5000018	MARBLE FALLS	TX		12/21/2020		65,157		(58)			(58)			543			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000019	EAST STROUDSBURG	PA		12/21/2020		85,102		(117)			(117)			396			
5000021	DALY CITY	CA		12/21/2020		354,919		(347)			(347)			3,202			
5000022	MESA	AZ		12/21/2020		62,596		(42)			(42)			556			
5000023	PALMETTO	FL		12/21/2020		58,342		(45)			(45)			553			
5000024	DEATSVILLE	AL		12/21/2020		133,064		(68)			(68)			983			
5000026	WOODBURN	OR		12/21/2020		190,359		(101)			(101)			1,008			
5000029	OCEANSIDE	CA		12/21/2020		186,780		(152)			(152)			1,860			
5000037	DEWEY	AZ		12/21/2020		33,078		(24)			(24)			394			
5000040	GUTHRIE	OK		12/21/2020		150,738		(139)			(139)			1,258			
5000042	LINCOLN	AL		12/21/2020		110,784		(102)			(102)			577			
5000043	KYLE	TX		12/21/2020		52,792		(48)			(48)			435			
5000046	SAN ANTONIO	TX		12/21/2020		15,565		(35)			(35)			1,387			
5000047	TUCSON	AZ		12/21/2020		90,037		(53)			(53)			478			
5000048	RICEVILLE	TN		01/27/2021		140,253		(86)			(86)			815			
5000049	SEMINOLE	TX		01/27/2021		102,256		(82)			(82)			742			
5000051	BALLSTON SPA	NY		01/27/2021		48,018		(62)			(62)			318			
5000053	NOBLE	OK		01/27/2021		114,491		(39)			(39)			119			
5000054	SEGUIN	TX		01/27/2021		120,166		(69)			(69)			690			
5000055	FORT WHITE	FL		01/27/2021		66,803		(61)			(61)			573			
5000056	LEGRANGE	NC		01/27/2021		60,324		(82)			(82)			444			
5000057	DODGE CITY	KS		01/27/2021		39,203		(74)			(74)			1,630			
5000060	KENDLETON	TX		01/27/2021		59,450		(71)			(71)			469			
5000061	HOT SPRINGS	AR		01/27/2021		32,163		(41)			(41)			256			
5000062	HERMANN	MO		01/27/2021		57,936		(47)			(47)			560			
5000063	TEXARKANA	AR		01/27/2021		61,193		(40)			(40)			547			
5000064	BANQUETE	TX		01/27/2021		97,589		(61)			(61)			560			
5000066	MESA	AZ		01/27/2021		61,012		(43)			(43)			563			
5000068	MAGNOLIA	AR		01/27/2021		59,572		(68)			(68)			422			
5000069	BEAVERTON	OR		01/27/2021		85,001		(68)			(68)			717			
5000071	DOUBLE SPRINGS	AL		01/27/2021		92,122		(50)			(50)			533			
5000072	SAN JOSE	CA		01/27/2021		162,988		(183)			(183)			1,144			
5000074	SAN JOSE	CA		01/27/2021		276,709		(189)			(189)			3,148			
5000075	JACKSONVILLE	FL		02/24/2021		163,009		(91)			(91)			657			
5000076	CHIPLEY	FL		02/24/2021		47,551		(61)			(61)			741			
5000078	BONIFAY	FL		02/24/2021		167,193		(102)			(102)			997			
5000079	BAXLEY	GA		02/24/2021		210,229		(63)			(63)			1,077			
5000080	SEVERN	MD		02/24/2021		50,951		(50)			(50)			759			
5000081	ALTAMONT	TN		02/24/2021		84,677		(81)			(81)			1,082			
5000082	VANCOUVER	WA		02/24/2021		85,256		(62)			(62)			456			
5000083	SEGUIN	TX		02/24/2021		190,886		(38)			(38)			722			
5000084	PANGBURN	AR		02/24/2021		41,548		(66)			(66)			744			
5000085	AVON PARK	FL		02/24/2021		73,717		(61)			(61)			646			
5000086	DEXTER	OR		02/24/2021		42,463		(69)			(69)			284			
5000088	KENT	WA		02/24/2021		29,938		(157)			(157)			1,126			
5000089	SAN JOSE	CA		02/24/2021		134,336		(117)			(117)			1,070			
5000092	NEWALLA	OK		02/24/2021		105,432		(62)			(62)			647			
5000093	EAST PRAIRIE	MO		02/24/2021		102,781		(89)			(89)			544			
5000095	EL MIRAGE	AZ		02/24/2021		31,477		(127)			(127)			2,627			
5000096	CANBY	OR		02/24/2021		44,797		(44)			(44)			381			
5000097	ODESSA	TX		03/24/2021		151,189		(117)			(117)			788			
5000098	SEGUIN	TX		03/24/2021		166,111		(40)			(40)			1,080			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000099	WALNUT GROVE	MO		03/24/2021		117,630		(111)			(111)			964			
5000100	BENSON	AZ		03/24/2021		185,187		(37)			(37)			1,047			
5000101	BYHALIA	MS		03/24/2021		176,719		(40)			(40)			1,206			
5000102	FAYETTE	AL		03/24/2021		207,256		(114)			(114)			1,459			
5000103	HORTENSE	GA		03/24/2021		145,216		(42)			(42)			746			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		162,627		(36)			(36)			1,031			
5000105	COVE	AR		03/24/2021		122,316		(73)			(73)			707			
5000106	HANSON	KY		03/24/2021		168,265		(88)			(88)			1,236			
5000107	SALTERS	SC		03/24/2021		121,614		(100)			(100)			584			
5000109	LAFAYETTE	OR		03/24/2021		79,697		(81)			(81)			637			
5000110	LEWISTON	NC		03/24/2021		38,204		(42)			(42)			848			
5000111	BELL	FL		03/24/2021		119,888		(73)			(73)			1,708			
5000112	WETUMPKA	AL		03/24/2021		53,427		(40)			(40)			673			
5000113	EUFAULA	OK		03/24/2021		61,361		(67)			(67)			472			
5000114	MILL RUN	PA		03/24/2021		65,799		(52)			(52)			597			
5000115	HAYWARD	CA		03/24/2021		207,324		(183)			(183)			1,702			
5000116	NOWATA	OK		03/24/2021		68,018		(77)			(77)			544			
5000117	POMONA	CA		03/24/2021		113,233		(120)			(120)			1,386			
5000118	NAVARRE	OH		03/24/2021		109,628		(60)			(60)			559			
5000119	FAYETTEVILLE	GA		03/24/2021		16,120		(26)			(26)			465			
5000120	SPRING BRANCH	TX		03/24/2021		92,828		(76)			(76)			881			
5000122	ORLANDO	FL		03/24/2021		17,304		(40)			(40)			881			
5000123	BOISE	ID		03/24/2021		64,527		(70)			(70)			500			
5000124	GLENDALE	AZ		03/24/2021		23,867		(32)			(32)			680			
5000125	SPRINGFIELD	OR		03/24/2021		50,093		(63)			(63)			410			
5000126	ANAHEIM	CA		03/24/2021		90,352		(87)			(87)			699			
5000127	CANYON COUNTRY	CA		03/24/2021		98,589		(102)			(102)			876			
5000128	SAN JOSE	CA		03/24/2021		196,128		(144)			(144)			1,653			
5000129	HUNTINGTON BEACH	CA		03/24/2021		133,607		(115)			(115)			1,067			
5000130	SAN JOSE	CA		03/24/2021		159,816		(141)			(141)			1,272			
5000132	GILROY	CA		03/24/2021		244,436		(210)			(210)			1,988			
5000133	PUEBLO	CO		03/24/2021		74,618		(86)			(86)			1,041			
5000134	COLTON	CA		03/24/2021		77,242		(59)			(59)			651			
5000135	JASPER	AL		03/24/2021		123,377		(64)			(64)			939			
5000136	NORTHVILLE	MI		03/24/2021		55,924		(58)			(58)			327			
5000137	EAGLE CREEK	OR		03/24/2021		45,257		(31)			(31)			512			
5000139	EL CAJON	CA		03/24/2021		121,950		(112)			(112)			985			
5000140	RIFLE	CO		03/24/2021		39,723		(61)			(61)			422			
5000141	HEMET	CA		03/24/2021		87,916		(82)			(82)			678			
5000142	TRACY	CA		03/24/2021		133,302		(127)			(127)			1,006			
5000143	GRAND RAPIDS	MI		03/24/2021		38,660		(56)			(56)			546			
5000144	DADEVILLE	AL		03/24/2021		43,418		(55)			(55)			2,401			
5000145	CYPRESS	CA		03/24/2021		63,274		(64)			(64)			547			
5000146	GRAND ISLAND	FL		03/24/2021		45,288		(43)			(43)			376			
5000149	HEPHZIBAH	GA		04/29/2021		101,988		(326)			(326)			7,220			
5000150	CHAMBERSBURG	PA		04/29/2021		75,050		(69)			(69)			215			
5000151	OKLAHOMA CITY	OK		04/29/2021		156,554		(55)			(55)			969			
5000152	SAND SPRINGS	OK		04/29/2021		141,720		(40)			(40)			881			
5000154	VILONIA	AR		04/29/2021		80,786		(34)			(34)			502			
5000155	PANAMA CITY	FL		04/29/2021		125,899		(52)			(52)			1,037			
5000158	LORANGER	LA		04/29/2021		210,838		(43)			(43)			1,200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000159	LEBANON	MO		04/29/2021		82,508		(68)			(68)			418			
5000160	MARBURY	AL		04/29/2021		64,022		(36)			(36)			553			
5000161	WALKER	LA		04/29/2021		87,577		(40)			(40)			482			
5000162	NORTHPORT	AL		04/29/2021		161,076		(62)			(62)			613			
5000163	JACKSON	GA		04/29/2021		75,122		(31)			(31)			674			
5000164	OXFORD	MS		04/29/2021		168,572		(65)			(65)			956			
5000165	TUCSON	AZ		04/29/2021		91,267		(83)			(83)			3,789			
5000166	OCALA	FL		04/29/2021		108,350		(31)			(31)			567			
5000167	TONEY	AL		04/29/2021		63,425		(47)			(47)			721			
5000168	POLK CITY	FL		04/29/2021		65,500		(62)			(62)			452			
5000169	LEXINGTON	OK		04/29/2021		85,532		(53)			(53)			717			
5000170	REFORM	AL		04/29/2021		59,549		(33)			(33)			596			
5000171	BASTROP	TX		04/29/2021		39,854		(33)			(33)			582			
5000173	KELLYVILLE	OK		04/29/2021		15,334		(25)			(25)			571			
5000175	SAFETY HARBOR	FL		04/29/2021		69,409		(93)			(93)			2,720			
5000176	REDFIELD	AR		04/29/2021		109,858		(52)			(52)			1,209			
5000177	QUEENSBURY	NY		04/29/2021		30,039		(122)			(122)			3,428			
5000180	MAUD	TX		04/29/2021		52,468		(29)			(29)			566			
5000182	HAMBURG	PA		04/29/2021		94,475		(61)			(61)			862			
5000183	EARP	CA		04/29/2021		234,391		(145)			(145)			1,956			
5000184	KISSIMMEE	FL		04/29/2021		45,745		(67)			(67)			566			
5000185	SOUDERTON	PA		04/29/2021		95,107		(58)			(58)			797			
5000186	SPOKANE VALLEY	WA		04/29/2021		74,412		(63)			(63)			568			
5000187	SALADO	TX		04/29/2021		157,617		(68)			(68)			1,170			
5000188	ZEELAND	MI		04/29/2021		63,129		(54)			(54)			550			
5000189	NEW BRAUNFELS	TX		04/29/2021		40,846		(42)			(42)			551			
5000190	COOKVILLE	TX		04/29/2021		98,112		(82)			(82)			745			
5000192	SAN DIMAS	CA		04/29/2021		146,533		(56)			(56)			825			
5000193	BONITA SPRINGS	FL		04/29/2021		29,730		(37)			(37)			379			
5000194	UPLAND	CA		04/29/2021		74,084		(62)			(62)			549			
5000196	FAIRVIEW	OR		04/29/2021		95,796		(77)			(77)			841			
5000197	CLACKAMAS	OR		04/29/2021		27,057		(26)			(26)			516			
5000198	GUATAY	CA		04/29/2021		134,682		(146)			(146)			941			
5000199	WOOD VILLAGE	OR		04/29/2021		79,688		(64)			(64)			803			
5000200	STROUDSBURG	PA		04/29/2021		32,807		(38)			(38)			432			
5000201	HARWOOD	TX		04/29/2021		98,751		(58)			(58)			478			
5000202	PACHECO	CA		04/29/2021		143,146		(88)			(88)			1,195			
5000203	FALLING WATERS	WV		04/29/2021		39,497		(30)			(30)			309			
5000204	SACRAMENTO	CA		04/29/2021		100,636		(86)			(86)			953			
5000206	BELMONT	MI		04/29/2021		52,106		(45)			(45)			463			
5000208	EL MIRAGE	AZ		04/29/2021		43,346		(30)			(30)			349			
5000210	ROSAMOND	CA		04/29/2021		56,918		(48)			(48)			289			
5000212	CLACKAMAS	OR		04/29/2021		109,551		(88)			(88)			486			
5000213	CLEARLAKE OAKS	CA		04/29/2021		82,938		(86)			(86)			847			
5000215	DALY CITY	CA		04/29/2021		290,018		(220)			(220)			2,268			
5000217	SUNNYVALE	CA		04/29/2021		169,123		(129)			(129)			1,324			
5000218	TECUMSEH	OK		05/27/2021		43,545		(54)			(54)			658			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		130,179		(31)			(31)			810			
5000221	CLAREMORE	OK		05/27/2021		152,307		(42)			(42)			1,858			
5000222	BRONSON	FL		05/27/2021		135,371		(53)			(53)			765			
5000223	RIESEL	TX		05/27/2021		146,578		(86)			(86)			690			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000225	OREGON	MO		05/27/2021		149,729		(47)			(47)			682			
5000227	HEMPHILL	TX		05/27/2021		100,193		(45)			(45)			387			
5000228	TEMPERANCE	MI		05/27/2021		38,754		(57)			(57)			396			
5000230	MIDDLEBURG	FL		05/27/2021		146,904		(87)			(87)			708			
5000232	JACKSON	MO		05/27/2021		32,062		(40)			(40)			410			
5000235	CLIFTON PARK	NY		05/27/2021		86,691		(91)			(91)			547			
5000236	SOUTHINGTON	CT		05/27/2021		42,446		(42)			(42)			281			
5000237	GARDINER	NY		05/27/2021		40,925		(41)			(41)			275			
5000239	MESA	AZ		05/27/2021		21,315		(28)			(28)			408			
5000241	WEST SACRAMENTO	CA		05/27/2021		89,403		(86)			(86)			683			
5000242	SAN JOSE	CA		05/27/2021		228,987		(159)			(159)			1,846			
5000243	PITKIN	LA		05/27/2021		55,290		(39)			(39)			445			
5000244	BOWLING GREEN	OH		05/27/2021		45,307		(48)			(48)			295			
5000245	HAZLET	NJ		05/27/2021		72,374		(78)			(78)			306			
5000246	CHINO HILLS	CA		05/27/2021		79,784		(75)			(75)			972			
5000248	GRAHAM	WA		05/27/2021		92,703		(125)			(125)			1,530			
5000249	DEBARY	FL		05/27/2021		46,416		(44)			(44)			216			
5000250	CHEEKTOWAGA	NY		05/27/2021		42,327		(33)			(33)			219			
5000251	LIVERPOOL	NY		05/27/2021		24,947		(26)			(26)			155			
5000252	SUNNYVALE	CA		05/27/2021		190,588		(139)			(139)			1,606			
5000253	EL CAJON	CA		05/27/2021		236,228		(128)			(128)			1,180			
5000254	MESA	AZ		05/27/2021		95,409		(47)			(47)			495			
5000255	SANTA ROSA	CA		05/27/2021		159,569		(104)			(104)			664			
5000257	VICTORIA	TX		05/27/2021		47,466		(43)			(43)			321			
5000258	LORIS	SC		05/27/2021		114,965		(38)			(38)			526			
5000259	BELL	FL		06/17/2021		24,867		(157)			(157)			1,898			
5000261	GEORGETOWN	TN		06/17/2021		249,104		(129)			(129)			2,650			
5000262	TEMPE	AZ		06/17/2021		103,858		(104)			(104)			771			
5000264	HOWE	TX		06/17/2021		76,398		(47)			(47)			852			
5000265	YULEE	FL		06/17/2021		142,562		(85)			(85)			702			
5000266	LUBBOCK	TX		06/17/2021		197,291		(64)			(64)			1,178			
5000267	TUCSON	AZ		06/17/2021		98,423		(42)			(42)			639			
5000268	CENTRAL	IN		06/17/2021		162,794		(68)			(68)			1,042			
5000269	DUETTE	FL		06/17/2021		111,884		(36)			(36)			507			
5000270	RIVERSIDE	CA		06/17/2021		75,951		(59)			(59)			598			
5000271	TALLASSEE	AL		06/17/2021		146,630		(47)			(47)			632			
5000272	KEITHVILLE	LA		06/17/2021		120,064		(50)			(50)			497			
5000273	LIVE OAK	FL		06/17/2021		95,174		(42)			(42)			514			
5000274	PORTLAND	OR		06/17/2021		87,137		(49)			(49)			508			
5000275	OGDEN	AR		06/17/2021		41,407		(32)			(32)			585			
5000276	ARCHER	FL		06/17/2021		103,703		(47)			(47)			569			
5000277	YAKIMA	WA		06/17/2021		67,461		(72)			(72)			474			
5000278	SAN LUIS OBISPO	CA		06/17/2021		147,690		(149)			(149)			1,195			
5000279	DALY CITY	CA		06/17/2021		341,522		(150)			(150)			1,840			
5000281	BLAINE	MN		06/17/2021		39,684		(62)			(62)			1,775			
5000282	FREMONT	CA		06/17/2021		261,740		(141)			(141)			1,308			
5000283	MORGAN HILL	CA		06/17/2021		175,871		(89)			(89)			1,141			
5000284	LENOX	MI		06/17/2021		67,262		(51)			(51)			522			
5000285	SACRAMENTO	CA		06/17/2021		75,740		(47)			(47)			337			
5000287	VAIL	AZ		06/17/2021		158,184		(49)			(49)			664			
5000288	ORMOND BEACH	FL		07/15/2021		124,491		(42)			(42)			709			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		110,813		(43)			(43)			628			
5000290	EDDYVILLE	IA		07/15/2021		169,139		(70)			(70)			1,032			
5000291	HOT SPRINGS	AR		07/15/2021		94,795		(41)			(41)			656			
5000293	LAKESIDE	AZ		07/15/2021		97,074		(54)			(54)			874			
5000294	JENSEN BEACH	FL		07/15/2021		85,446		(46)			(46)			736			
5000295	ARCHER	FL		07/15/2021		135,623		(104)			(104)			1,774			
5000296	SEWICKLEY	PA		07/15/2021		67,857		(53)			(53)			538			
5000297	PARKER DAM	CA		07/15/2021		140,853		(132)			(132)			954			
5000298	SANTA ROSA	CA		07/15/2021		107,843		(53)			(53)			556			
5000299	EL CAJON	CA		07/15/2021		129,708		(75)			(75)			689			
5000300	BOYNE CITY	MI		07/15/2021		39,534		(40)			(40)			261			
5000301	BELMONT	MI		07/15/2021		12,793		(20)			(20)			134			
5000302	BUENA VISTA	CO		07/15/2021		68,866		(48)			(48)			551			
5000304	CLEARLAKE OAKS	CA		07/15/2021		58,038		(32)			(32)			328			
5000306	EAST LIVERPOOL	OH		07/15/2021		48,477		(35)			(35)			643			
5000307	GEORGETOWN	FL		07/15/2021		299,961		(91)			(91)			1,260			
5000308	ACKWORTH	IA		08/26/2021		187,623		(81)			(81)			1,174			
5000309	RAYMOND	MS		08/26/2021		156,437		(70)			(70)			1,040			
5000310	ODESSA	TX		08/26/2021		169,768		(79)			(79)			944			
5000311	SEGUIN	TX		08/26/2021		217,996		(85)			(85)			1,259			
5000314	LAKE CHARLES	LA		08/26/2021		115,638		(33)			(33)			447			
5000315	GRAND RAPIDS	MI		08/26/2021		22,510		(53)			(53)			15,766			
5000316	CHESTERFIELD	MI		08/26/2021		119,038		(45)			(45)			653			
5000317	TYLER	TX		08/26/2021		95,167		(19)			(19)			560			
5000318	CITRUS HEIGHTS	CA		08/26/2021		81,274		(68)			(68)			826			
5000319	ERNUL	NC		08/26/2021		58,773		(40)			(40)			462			
5000320	PERRY	FL		08/26/2021		92,616		(78)			(78)			694			
5000321	GOODYEAR	AZ		08/26/2021		43,403		(54)			(54)			962			
5000322	AMORY	MS		08/26/2021		51,326		(30)			(30)			479			
5000323	OXNARD	CA		08/26/2021		101,155		(65)			(65)			855			
5000324	LAKE SUZY	FL		08/26/2021		146,066		(64)			(64)			772			
5000325	LEESVILLE	LA		08/26/2021		48,053		(28)			(28)			441			
5000326	ROGERS	AR		08/26/2021		26,005		(24)			(24)			346			
5000329	EDMOND	OK		08/26/2021		91,715		(36)			(36)			524			
5000333	ANKENY	IA		08/26/2021		62,302		(47)			(47)			476			
5000336	GREENWOOD	IN		08/26/2021		29,931		(43)			(43)			348			
5000338	CORDOVA	AL		08/26/2021		113,480		(66)			(66)			534			
5000339	SPRING HILL	FL		08/26/2021		32,789								248			
5000342	ROSEBURG	OR		08/26/2021		70,233		(61)			(61)			653			
5000343	DAVIE	FL		08/26/2021		60,945		(33)			(33)			508			
5000344	LAKE TAPPS	WA		08/26/2021		80,574		(56)			(56)			848			
5000345	ENNIS	TX		08/26/2021		57,518		(48)			(48)			1,229			
5000346	NORTH HIGHLANDS	CA		08/26/2021		72,148		(40)			(40)			513			
5000347	TROUTDALE	OR		08/26/2021		116,919		(87)			(87)			894			
5000349	SALEM	OR		08/26/2021		61,756		(59)			(59)			410			
5000351	LANCASTER	CA		08/26/2021		93,361		(41)			(41)			493			
5000352	CLACKAMAS	OR		08/26/2021		80,829		(50)			(50)			654			
5000353	OXNARD	CA		08/26/2021		280,857		(138)			(138)			1,447			
5000355	ALBUQUERQUE	NM		08/26/2021		72,462		(61)			(61)			565			
5000356	AMARILLO	TX		08/26/2021		143,941		(41)			(41)			550			
5000357	HANCOCK	NY		09/24/2021		132,822		(72)			(72)			646			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000358	BRANFORD	FL		09/24/2021		165,214								280			
5000359	CAMERON	NC		09/24/2021		132,681		(51)			(51)			728			
5000360	VILLE PLATTE	LA		09/24/2021		105,124		(48)			(48)			574			
5000361	UMATILLA	OR		09/24/2021		211,195		(131)			(131)			1,735			
5000362	MIDDLEBURG	FL		09/24/2021		204,974		(70)			(70)			1,241			
5000363	TUCUMCARI	NM		09/24/2021		148,877		(63)			(63)			1,424			
5000364	MONROE	LA		09/24/2021		64,171		(35)			(35)			557			
5000366	PRATTVILLE	AL		09/24/2021		97,853		(82)			(82)			725			
5000367	QUAKERTOWN	PA		09/24/2021		102,644		(55)			(55)			502			
5000369	LOGANSPORT	LA		09/24/2021		36,600		(45)			(45)			443			
5000370	ORLANDO	FL		09/24/2021		51,192		(42)			(42)			379			
5000371	HANCEVILLE	AL		09/24/2021		201,349		(124)			(124)			880			
5000372	SYLMAR	CA		09/24/2021		183,082		(91)			(91)			1,252			
5000373	MULBERRY	AR		09/24/2021		108,454		(46)			(46)			824			
5000374	WINNSBORO	TX		09/24/2021		122,225		(47)			(47)			670			
5000375	DAVIE	FL		09/24/2021		60,136		(73)			(73)			770			
5000376	NORWALK	CA		09/24/2021		74,702		(37)			(37)			380			
5000377	ORLANDO	FL		09/24/2021		64,570		(54)			(54)			472			
5000378	STUART	FL		09/24/2021		61,675		(64)			(64)			414			
5000379	VERNON	CT		09/24/2021		56,067		(51)			(51)			741			
5000380	APOPKA	FL		09/24/2021		20,318		(33)			(33)			365			
5000381	ROSEVILLE	CA		09/24/2021		84,986		(42)			(42)			432			
5000382	ST STEPHENS	AL		09/24/2021		25,320		(42)			(42)			459			
5000383	HARTLAND	MI		09/24/2021		46,141		(37)			(37)			331			
5000384	SAN JOSE	CA		09/24/2021		239,617		(117)			(117)			1,218			
5000385	SIKESTON	MO		09/24/2021		161,216		(95)			(95)			759			
5000386	HAYWARD	CA		09/24/2021		316,909		(169)			(169)			1,540			
5000387	SUNNYVALE	CA		09/24/2021		234,995		(145)			(145)			1,032			
5000388	CORONA	CA		09/24/2021		135,093		(98)			(98)			672			
5000389	LANCASTER	CA		09/24/2021		118,718		(67)			(67)			964			
5000390	OCALA	FL		09/24/2021		20,664		(30)			(30)			315			
5000391	SAN JOSE	CA		09/24/2021		150,810		(66)			(66)			1,369			
5000394	WARREN	OH		09/24/2021		16,966		(27)			(27)			532			
5000395	CORVALLIS	OR		09/24/2021		37,549		(34)			(34)			518			
5000396	FORT COLLINS	CO		09/24/2021		66,580		(41)			(41)			542			
5000397	AIKEN	SC		09/24/2021		147,002		(48)			(48)			445			
5000399	UMATILLA	FL		09/24/2021		180,957		(57)			(57)			942			
5000401	JACKSONVILLE	AR		09/24/2021		168,282		(54)			(54)			750			
5000402	HARRAH	OK		09/24/2021		113,857		(42)			(42)			881			
5000403	SHADY POINT	OK		10/22/2021		144,929		(63)			(63)			1,408			
5000404	ABILENE	TX		10/22/2021		99,352		(28)			(28)			375			
5000405	GLEN ROSE	TX		10/22/2021		98,221		(39)			(39)			736			
5000406	BOYNTON BEACH	FL		10/22/2021		132,309		(110)			(110)			965			
5000407	GOLETA	CA		10/22/2021		64,315		(80)			(80)			1,952			
5000408	MOSES LAKE	WA		10/22/2021		80,449		(81)			(81)			604			
5000409	HOMER	LA		10/22/2021		127,391		(48)			(48)			690			
5000410	BIG SANDY	TX		10/22/2021		81,001		(70)			(70)			630			
5000411	HAYWARD	CA		10/22/2021		218,907		(117)			(117)			1,064			
5000412	BLOOMINGBURG	NY		10/22/2021		18,127		(27)			(27)			138			
5000413	HARTLAND	MI		10/22/2021		123,686		(66)			(66)			601			
5000414	JACKSON	MO		10/22/2021		111,704		(59)			(59)			539			

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000415	SUNNYVALE	CA		10/22/2021		150,998		(58)			(58)			823			
5000416	WASHINGTON	MI		10/22/2021		48,350		(49)			(49)			825			
5000417	SEGUIN	TX		10/22/2021		196,405		(77)			(77)			1,104			
5000418	HARRISBURG	PA		10/22/2021		19,833		(65)			(65)			1,081			
5000419	HOPKINS	MI		10/22/2021		14,799		(26)			(26)			453			
5000420	LAKE CITY	FL		10/22/2021		93,808		(57)			(57)			250			
5000421	FOX	AR		10/22/2021		123,052		(49)			(49)			860			
5000422	CLAYTON	CA		10/22/2021		221,741		(122)			(122)			1,117			
5000423	AUMSVILLE	OR		10/22/2021		64,908		(48)			(48)			488			
5000424	HOPKINS	MI		10/22/2021		51,487		(60)			(60)			968			
5000426	LAKESIDE	CA		10/22/2021		175,196		(96)			(96)			845			
5000429	TRENTON	FL		10/22/2021		213,259		(66)			(66)			874			
5000430	PEARSALL	TX		10/22/2021		192,893		(62)			(62)			870			
5000431	TUCSON	AZ		11/19/2021		239,101		(95)			(95)			1,787			
5000432	OCALA	FL		11/19/2021		100,647		(50)			(50)			526			
5000433	LOUISA	KY		11/19/2021		82,329		(57)			(57)			840			
5000434	MARSHALL	TX		11/19/2021		82,408		(37)			(37)			429			
5000436	CUSHING	TX		11/19/2021		99,299		(79)			(79)			695			
5000438	MELBOURNE	FL		11/19/2021		62,115		(38)			(38)			498			
5000439	SPRING VALLEY	CA		11/19/2021		123,852		(65)			(65)			598			
5000440	PINELLAS PARK	FL		11/19/2021		25,353		(160)			(160)			1,620			
5000442	RIVERVIEW	FL		11/19/2021		62,029		(61)			(61)			389			
5000443	FLAT ROCK	MI		11/19/2021		23,005		(34)			(34)			544			
5000444	HOPKINS	MI		11/19/2021		55,890		(50)			(50)			717			
5000445	MAYS LANDING	NJ		11/19/2021		106,208		(100)			(100)			942			
5000446	SARASOTA	FL		11/19/2021		105,601		(101)			(101)			845			
5000447	ZEPHYRHILLS	FL		11/19/2021		43,364		(49)			(49)			645			
5000448	MARION	OH		11/19/2021		120,211		(41)			(41)			868			
5000449	TRENTON	FL		11/19/2021		102,376		(32)			(32)			711			
5000450	LA PUENTE	CA		11/19/2021		256,534		(83)			(83)			1,283			
5000451	MINERAL WELLS	TX		12/16/2021		83,754		(62)			(62)			620			
5000452	PERRYVILLE	MD		12/16/2021		160,925		(98)			(98)			458			
5000453	GOLDEN	CO		12/16/2021		44,373		(83)			(83)			730			
5000454	WALLED LAKE	MI		12/16/2021		12,082		(5)			(5)			440			
5000455	SURPRISE	AZ		12/16/2021		49,105		(43)			(43)			333			
5000456	CITRUS HEIGHTS	CA		12/16/2021		143,165		(76)			(76)			688			
5000457	BRIGHTON	MI		12/16/2021		29,637		(54)			(54)			554			
5000458	FAYETTEVILLE	GA		12/16/2021		28,270		(52)			(52)			466			
5000459	NEWARK VALLEY	NY		12/16/2021		68,448		(60)			(60)			2,004			
5000460	ASHLEY	OH		12/16/2021		95,397		(30)			(30)			421			
5000461	JACKSONVILLE	FL		12/16/2021		191,220		(59)			(59)			938			
5000462	LOWER LAKE	CA		01/25/2022		225,654		(75)			(75)			1,044			
5000463	SANFORD	NC		01/25/2022		287,383		(93)			(93)			1,316			
5000464	LORENA	TX		01/25/2022		160,930		(63)			(63)			920			
5000465	DELANO	TN		01/25/2022		85,214		(58)			(58)			880			
5000466	MUNFORD	AL		01/25/2022		76,649		(43)			(43)			783			
5000467	NEW RINGGOLD	PA		01/25/2022		32,443		(26)			(26)			231			
5000469	OVERTON	TX		01/25/2022		93,890		(38)			(38)			551			
5000470	SAN JOSE	CA		01/25/2022		260,433		(169)			(169)			1,470			
5000471	FORESTHILL	CA		01/25/2022		71,818		(44)			(44)			305			
5000472	TALENT	OR		01/25/2022		74,340		(42)			(42)			343			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000473	EL MIRAGE	AZ		01/25/2022		45,028		(33)			(33)			440			
5000474	HUDSONVILLE	MI		01/25/2022		48,626		(49)			(49)			806			
5000475	VALRICO	FL		01/25/2022		64,597		(44)			(44)			490			
5000476	RAYNE	LA		01/25/2022		39,013		(35)			(35)			166			
5000477	DONALD	OR		01/25/2022		108,325		(92)			(92)			1,034			
5000478	MYRTLE BEACH	SC		01/25/2022		47,554		(57)			(57)			557			
5000479	STUART	FL		01/25/2022		71,098		(55)			(55)			611			
5000480	CORNELIUS	OR		01/25/2022		141,462		(82)			(82)			647			
5000481	SILVER CITY	NM		01/25/2022		85,142		(39)			(39)			546			
5000482	HEREFORD	PA		01/25/2022		74,829		(70)			(70)			479			
5000483	DEL VALLE	TX		01/25/2022		119,595		(77)			(77)			485			
5000485	DAVIE	FL		01/25/2022		108,162		(88)			(88)			746			
5000486	MURRELLS INLET	SC		01/25/2022		54,789		(213)			(213)			1,843			
5000487	MELROSE	FL		01/25/2022		221,051		(101)			(101)			1,381			
5000488	NORWOOD	NC		01/25/2022		197,167		(58)			(58)			778			
5000489	QUITMAN	TX		01/25/2022		116,535		(38)			(38)			693			
5000490	FLORENCE	OR		01/25/2022		186,711		(55)			(55)			1,116			
5000491	SPARTA	MO		01/25/2022		129,693		(55)			(55)			848			
5000493	ROXBORO	NC		02/18/2022		101,504		(81)			(81)			694			
5000494	DIANA	TX		02/18/2022		107,812		(62)			(62)			491			
5000495	JESSUP	MD		02/18/2022		80,969		(73)			(73)			512			
5000496	FORT DEPOSIT	AL		02/18/2022		63,276		(53)			(53)			488			
5000497	PIEDMONT	AL		02/18/2022		44,275		(41)			(41)			288			
5000498	POTTSTOWN	PA		02/18/2022		28,064		(26)			(26)			408			
5000500	CONWAY	SC		02/18/2022		97,379		(159)			(159)			1,730			
5000502	MONTICELLO	AR		02/18/2022		143,664		(84)			(84)			652			
5000503	COATESVILLE	PA		02/18/2022		27,915		(24)			(24)			354			
5000504	ROCKY POINT	NC		02/18/2022		100,559		(31)			(31)			408			
5000505	RUSKIN	FL		02/18/2022		226,891		(97)			(97)			8,038			
5000506	POINT	TX		02/18/2022		189,900		(61)			(61)			962			
5000507	LAKELAND	FL		02/18/2022		198,159		(65)			(65)			902			
5000508	CHIEFLAND	FL		02/18/2022		90,100		(31)			(31)			696			
5000509	COCHRANTON	PA		02/18/2022		157,363		(44)			(44)			577			
5000510	CLAREMORE	OK		04/13/2022		149,631		(107)			(107)			678			
5000511	MONETTA	SC		04/13/2022		60,474		(30)			(30)			1,284			
5000513	COLUMBUS	MS		04/13/2022		86,255		(47)			(47)			834			
5000514	HAMMOND	NY		04/13/2022		128,552		(82)			(82)			510			
5000516	SACRAMENTO	CA		04/13/2022		109,497		(66)			(66)			458			
5000517	DEL VALLE	TX		04/13/2022		88,846		(57)			(57)			365			
5000518	TUCSON	AZ		04/13/2022		105,267		(98)			(98)			674			
5000519	MACUNGIE	PA		04/13/2022		31,335		(19)			(19)			244			
5000520	BENSALEM	PA		04/13/2022		83,250		(67)			(67)			584			
5000521	DOVER	AR		04/13/2022		187,442		(61)			(61)			1,085			
5000522	PETALUMA	CA		04/13/2022		101,137		(67)			(67)			380			
5000523	OCEAN BREEZE	FL		04/13/2022		165,862		(153)			(153)			2,129			
5000524	GRASS VALLEY	CA		04/13/2022		45,490		(30)			(30)			171			
5000525	NOVI	MI		04/13/2022		41,703		(38)			(38)			268			
5000526	DADE CITY	FL		04/13/2022		80,709		(107)			(107)			1,206			
5000527	TAMPA	FL		04/13/2022		79,288		(59)			(59)			569			
5000530	BARNARD	MO		04/13/2022		146,911		(47)			(47)			429			
5000531	CAMPTONVILLE	CA		04/13/2022		288,266		(139)			(139)			6,250			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000532	OXFORD	AL		05/27/2022		86,396		104			104			607			
5000533	BUTLER	PA		05/27/2022		39,682		82			82			540			
5000534	BISMARCK	AR		05/27/2022		280,759		250			250			1,640			
5000535	FREEPORT	FL		05/27/2022		77,908		111			111			811			
5000536	HIGBEE	MO		05/27/2022		29,414		60			60			383			
5000537	LLANO	TX		05/27/2022		76,296		98			98			555			
5000538	WILLIS	TX		05/27/2022		93,546		76			76			641			
5000539	DOWNSVILLE	LA		05/27/2022		78,691		80			80			448			
5000540	MANSFIELD	LA		05/27/2022		68,970		108			108			678			
5000541	EL DORADO	AR		05/27/2022		162,901		141			141			795			
5000542	PACOLET	SC		05/27/2022		160,580		142			142			2,539			
5000543	HOLLY LAKE RANCH	TX		05/27/2022		45,011		83			83			949			
5000544	BLUE CREEK	OH		05/27/2022		16,943		22			22			130			
5000545	NEW BLOOMFIELD	PA		05/27/2022		74,649		90			90			503			
5000547	WILLIS	MI		05/27/2022		50,305		69			69			401			
5000548	PALM BEACH GARDENS	FL		05/27/2022		48,430		59			59			106			
5000549	SAN JOSE	CA		05/27/2022		137,786		142			142			807			
5000551	ENUMCLAW	WA		05/27/2022		141,918		115			115			576			
5000552	HOT SPRINGS	AR		05/27/2022		57,849		1			1			289			
5000553	ANAHEIM	CA		05/27/2022		89,710		72			72			364			
5000554	CHESHIRE	OR		05/27/2022		114,549		93			93			538			
5000555	QUITMAN	TX		05/27/2022		62,611		60			60			435			
5000556	LEVELLAND	TX		05/27/2022		59,606		77			77			670			
5000557	EULESS	TX		05/27/2022		166,920		135			135			678			
5000558	HUDSON	FL		05/27/2022		21,323		42			42			263			
5000559	PELL CITY	AL		05/27/2022		57,606								923			
5000560	LEESBURG	FL		05/27/2022		55,513		67			67			373			
5000562	JOHNSTON	SC		05/27/2022		90,620		57			57			92			
5000563	HIGHLAND	NC		05/27/2022		233,698		200			200			1,127			
5000564	PALATKA	FL		05/27/2022		119,724		102			102			569			
5000565	HARLETON	TX		05/27/2022		136,920		105			105			562			
5000566	QUINLAN	TX		05/27/2022		218,238		185			185			1,089			
5000567	KARNACK	TX		05/27/2022		114,451		97			97			551			
5000568	HASTINGS	FL		05/27/2022		237,998		204			204			1,235			
5000569	MELBOURNE	AR		05/27/2022		68,489		57			57			355			
5000571	BROOKSVILLE	FL		05/27/2022		77,096		60			60			314			
5000572	PORUM	OK		05/27/2022		89,936		192			192			1,279			
5000573	CUSTER	WA		05/27/2022		362,816		282			282			1,517			
5000574	Staten Island	NY		06/09/2022		981,360		344			344			4,478			
5000575	Portland	OR		06/09/2022		403,594		122			122			1,491			
5000576	Mililani	HI		06/09/2022		1,272,088		425			425			5,420			
5000577	Staten Island	NY		06/09/2022		1,414,696		467			467			7,000			
5000578	Brooklyn	NY		06/09/2022		1,416,654		483			483			6,204			
5000579	Nashville	TN		06/09/2022		243,749		19			19			75			
5000581	Mililani	HI		06/09/2022		419,411		146			146			4,726			
5000583	Francis	UT		06/09/2022		443,397		153			153			1,972			
5000585	HASTINGS ON HUDSON	NY		06/09/2022		458,162		157			157			2,005			
5000587	Township Of Washington	NJ		06/09/2022		476,005		130			130			1,527			
5000588	Oceanside	NY		06/09/2022		835,471		287			287			3,688			
5000590	Washington	UT		06/09/2022		780,527		250			250			3,000			
5000591	Port Richey	FL		06/09/2022		94,366		34			34			431			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000592	Morristown	AZ		06/09/2022		226,400		80			80			1,019			
5000593	La Crescenta	CA		06/09/2022		1,050,758		332			332			4,110			
5000594	Washington	UT		06/09/2022		648,041		175			175			2,762			
5000595	Sonora	CA		06/09/2022		118,807		36			36			417			
5000597	Hicksville	NY		06/09/2022		723,435		265			265			3,513			
5000598	San Diego	CA		06/09/2022		713,868		246			246			3,173			
5000599	Pembroke Pines	FL		06/09/2022		179,805		53			53			612			
5000602	Aventura	FL		06/09/2022		756,381		260			260			3,362			
5000603	Atlanta	GA		06/09/2022		487,631		169			169			2,213			
5000604	Burnsville	NC		06/09/2022		475,341		134			134			1,560			
5000605	Brigantine	NJ		06/09/2022		355,563		120			120			2,562			
5000607	Gainesville	FL		06/09/2022		150,992		45			45			553			
5000608	Stockton	CA		06/09/2022		312,100		88			88			1,024			
5000609	New York	NY		06/09/2022		2,220,478		832			832			7,477			
5000610	GOSHEN	NY		06/09/2022		592,615		181			181			2,219			
5000613	Princeton	NJ		06/09/2022		835,236		319			319			4,618			
5000615	Irvine	CA		06/09/2022		1,628,096		512			512			6,231			
5000618	Brooklyn	NY		06/09/2022		1,328,817		494			494			6,619			
5000620	Montague	NJ		06/09/2022		351,692		93			93			1,055			
5000621	Cotton Wood Heights	UT		06/09/2022		1,320,866		465			465			6,145			
5000622	Bakersfield	CA		06/09/2022		358,424		161			161			1,989			
5000623	Rancho Mirage	CA		06/09/2022		431,097		23			23			142			
5000624	Nottingham	MD		06/09/2022		183,181		62			62			781			
5000625	Jamaica	NY		06/09/2022		991,033		374			374			5,038			
5000626	Point Pleasant Beach	NJ		06/09/2022		468,588		126			126			1,527			
5000627	Flemington	NJ		06/09/2022		557,110		195			195			2,542			
5000628	Haddonfield	NJ		06/09/2022		578,679		183			183			3,737			
5000630	Syosset	NY		06/09/2022		2,194,437		773			773			13,209			
5000631	Long Beach	NY		06/09/2022		441,685		157			157			2,026			
5000632	Norwood	NJ		06/09/2022		597,619		192			192			2,388			
5000634	Land O Lakes	FL		06/09/2022		382,284		124			124			1,561			
5000635	Meridian	ID		06/09/2022		236,502		79			79			690			
5000636	Brooklyn	NY		06/09/2022		704,680		272			272			4,501			
5000637	Hewlett Harbor	NY		06/09/2022		1,170,797		395			395			3,314			
5000639	Fresh Meadows	NY		06/09/2022		1,060,346		383			383			5,044			
5000640	Ossining	NY		06/09/2022		442,116		163			163			3,951			
5000641	Manteca	CA		06/09/2022		579,481		154			154			1,738			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022		206,435		69			69			884			
5000643	Rio Rancho	NM		06/09/2022		201,668		56			56			665			
5000645	San Carlos	CA		06/09/2022		2,560,512		809			809			10,014			
5000647	Montauk	NY		06/09/2022		927,238		297			297			3,664			
5000648	Corona	CA		06/09/2022		401,123		628			628			7,884			
5000649	Brooklyn	NY		06/09/2022		1,400,503		529			529			8,337			
5000652	Temecula	CA		06/09/2022		908,875		267			267			3,187			
5000653	Northport	NY		06/09/2022		591,697		223			223			3,009			
5000654	Broken Arrow	OK		06/09/2022		396,427		144			144			1,699			
5000655	Ontario	CA		06/09/2022		461,848		155			155			1,969			
5000657	Ridgewood	NY		06/09/2022		790,654		243			243			2,961			
5000658	Spring Valley	NY		06/09/2022		682,313		221			221			2,758			
5000659	Brooklyn	NY		06/09/2022		2,126,230		653			653			7,963			
5000662	Holtsville	NY		06/09/2022		537,641		178			178			2,243			

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000663	Eagle Mountain	UT		06/09/2022		493,967		179			179			2,543			
5000664	Ozone Park	NY		06/09/2022		658,021		225			225			2,895			
5000666	Albuquerque	NM		06/09/2022		118,609		37			37			438			
5000668	Huntington Beach	CA		06/09/2022		1,019,740		291			291			3,421			
5000669	Port Saint Lucie	FL		06/09/2022		212,252		64			64			761			
5000671	Bakersfield	CA		06/09/2022		402,854		128			128			1,576			
5000672	Holtsville	NY		06/09/2022		280,878		94			94			1,178			
5000675	NEWPORT COAST	CA		08/18/2022		2,588,882		3,637			3,637			14,564			
5000676	Mililani	HI		08/18/2022		2,668,907		2,665			2,665			13,606			
5000677	MIAMI	FL		08/18/2022		2,118,978		1,419			1,419			7,007			
5000679	GOLDEN BEACH	FL		08/18/2022		1,725,349		(1)			(1)			3,053			
5000682	SANTA PAULA	CA		08/18/2022		1,199,648		1,784			1,784			6,939			
5000683	DESTIN	FL		08/18/2022		1,228,448		1,066			1,066			5,925			
5000684	KIRKLAND	WA		08/18/2022		1,192,724		1,310			1,310			6,446			
5000685	MOUNTAIN VIEW	CA		08/18/2022		1,167,450		1,617			1,617			4,565			
5000686	SAN DIEGO	CA		08/18/2022		1,070,937		1,460			1,460			6,258			
5000687	RANCHO MIRAGE	CA		08/18/2022		960,878		853			853			4,836			
5000688	IRVING	TX		08/18/2022		905,168		690			690			3,538			
5000689	STATEN ISLAND	NY		08/18/2022		810,606		655			655			3,452			
5000690	WILLIS	TX		08/18/2022		752,829		801			801			4,011			
5000692	PONTE VEDRA BEACH	FL		08/18/2022		705,616		1,147			1,147			4,354			
5000693	RANCHO MIRAGE	CA		08/18/2022		717,380		917			917			3,863			
5000694	RENO	NV		08/18/2022		673,530		422			422			2,036			
5000696	Washington	UT		08/18/2022		631,902		516			516			2,697			
5000697	SEATTLE	WA		08/18/2022		536,400		688			688			3,006			
5000698	SANTA MONICA	CA		08/18/2022		523,167		480			480			2,613			
5000701	SELBYVILLE	DE		08/18/2022		464,110		297			297			1,421			
5000702	PLEASANTON	CA		08/18/2022		446,499		392			392			2,188			
5000703	CONCORD	CA		08/18/2022		399,457		511			511			3,360			
5000704	FALL RIVER	MA		08/18/2022		389,458		517			517			1,709			
5000706	STATEN ISLAND	NY		08/18/2022		382,339		358			358			1,881			
5000707	CHESTERFIELD	VA		08/18/2022		392,073		354			354			1,921			
5000708	WEST ISLIP	NY		08/18/2022		349,027		540			540			1,913			
5000709	MIAMI SPRINGS	FL		08/18/2022		355,385		311			311			1,732			
5000710	FRANKLIN LAKES	NJ		08/18/2022		354,213		306			306			1,693			
5000711	MIAMI	FL		08/18/2022		348,625		263			263			1,354			
5000712	ORLANDO	FL		08/18/2022		305,635		190			190			915			
5000714	OZONE PARK	NY		08/18/2022		272,282		180			180			887			
5000715	DAVENPORT	FL		08/18/2022		230,754		137			137			637			
5000716	BROOKLYN	NY		08/18/2022		227,112		155			155			778			
5000717	CARMEL	NY		08/18/2022		199,500		149			149			683			
5000718	NORTH BEACH	MD		08/18/2022		191,936		136			136			674			
5000719	LEXINGTON PARK	MD		08/18/2022		190,992		126			126			612			
5000720	HAMPTON	NH		08/18/2022		189,139		157			157			1,371			
5000721	CORAL GABLES	FL		08/18/2022		182,832		125			125			1,897			
5000722	DELRAY BEACH	FL		08/18/2022		180,045		158			158			572			
5000723	HAINES CITY	FL		08/18/2022		151,686		141			141			791			
5000724	BALTIMORE	MD		08/18/2022		139,473		91			91			461			
5000725	FREDERICKSBURG	VA		08/18/2022		136,395		90			90			589			
5000726	CONROE	TX		08/18/2022		114,646		73			73			354			
5000728	PHILADELPHIA	PA		08/18/2022		109,198		66			66			317			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000729	PHILADELPHIA	PA		08/18/2022		88,960		184			184			517			
5000730	TERRE HAUTE	IN		08/18/2022		95,519								128			
0299999. Mortgages with partial repayments						471,317,882		8,773		3,388,501	3,397,274			7,627,194			
0599999 - Totals						533,744,055		9,550		3,388,501	3,398,051		63,276,546	71,111,643		207,903	207,903

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II	New York	NY	BLACKSTONE TACTICAL OPPORTUNIT		01/26/2015			32,596			
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I L.P.	Chicago	IL	DIRECT FUNDING		08/10/2017			3,943,753			
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I			PENDULUM OPPORTUNITIES LLC		07/13/2021			272,701			
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP			VIEWPOINT VENTURES FUND		01/21/2022			1,431,005			
BES2XR-BR-8	VOLOFIN STL - ZEPHYRUS			VOLOFIN STL - ZEPHYRUS		07/29/2022			500,000			
BES3PP-P7-8	BHARCAP PARTNERS II LP			BHARCAP PARTNERS II LP		03/08/2024			4,234,085			
BES3NT-H6-3	OCEANSOUND PARTNERS FUND LP			OCEANSOUND PARTNERS FUND LP		01/10/2024			1,077,742			
1999999. Joint Venture Interests - Common Stock - Unaffiliated									11,491,882			XXX
BES1Q1-0E-6	NCS TE HOLDCO 2020 LLC			NCS TE HOLDCO 2020 LLC		05/07/2020			840,425			
2599999. Joint Venture Interests - Other - Unaffiliated									840,425			XXX
BES2Y1-SP-0	HUNTER POINT CAPITAL 7.000% 07/15/52			HUNTER POINT CAPITAL		08/05/2022			287,517			0.000
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING		11/27/2018			187,232			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									474,749			XXX
6099999. Total - Unaffiliated									12,807,056			XXX
6199999. Total - Affiliated												XXX
6299999 - Totals									12,807,056			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II	New York	NY	DIRECT ASSET FUNDS	01/26/2015	05/03/2024	75,980							75,980	75,972		(8)	(8)	2,481
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP			DIRECT ASSET FUNDS	02/14/2020	04/10/2024	3,149,224							3,149,224	3,149,224				607,004
BES3NT-H6-3	OCEANSOUND PARTNERS FUND LP			DIRECT ASSET FUNDS	01/10/2024	05/07/2024	4,843,605							4,843,605	4,843,605				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,068,809							8,068,809	8,068,801		(8)	(8)	609,485
BES1Q1-0E-6	NCS TE HOLDCO 2020 LLC			Capital Distribution	05/07/2020	01/29/2024	743,512							743,512	743,512				475,651
2599999. Joint Venture Interests - Other - Unaffiliated							743,512							743,512	743,512				475,651
BGH39E-FK-0	GUGGENHEIM PDFNI 2.0			DIRECT FUNDING	04/17/2014	04/15/2024	932,388							932,388	1,104,151		171,763	171,763	28,473
BGH39U-A6-0	GUGGENHEIM PDFNI 2.0			DIRECT FUNDING	05/22/2014	04/15/2024	511,775							511,775	596,838		85,063	85,063	15,633
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST			DIRECT FUNDING	04/12/2016	04/15/2024	319,523							319,523	312,155		(7,368)	(7,368)	567,474
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			DIRECT FUNDING	07/06/2016	04/15/2024	104,202							104,202	104,202				79,827
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 3			DIRECT FUNDING	08/26/2016	04/15/2024	81,246							81,246	81,246				62,241
48250H-AC-2	KKR 2012-1A B 13.318% 07/15/30			Paydown	12/20/2021	04/15/2024	107,644							107,644	107,644				3,402
BES3N0-AS-5	LENDBUZZ AUTO 2023-RES 0.000% 12/21/30			Paydown	12/22/2023	06/17/2024													

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BESOWT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE			DIRECT FUNDING	11/27/2018	06/28/2024	255,972							255,972	255,971		(1)	(1)	16,662
78711A-AA-1	SAILS 4 LLC 3.000% 04/30/26			DIRECT FUNDING	09/30/2018	12/28/2023													(322,892)
78711A-AA-1	SAILS 4 LLC 3.000% 04/30/26			Paydown	09/30/2018	04/01/2024													
87289B-AH-7	TCP DLF VIII 2018 CLO SUB EQ 0.000%			Paydown	12/20/2021	06/28/2024													
92870V-AG-0	VOLTAGE FINANCE LLC CL C 1.000% 12/31/			Redemption 100.0000	02/07/2014	04/15/2024	5,739,358							5,739,358	5,739,358				6,897,904
92870V-AH-8	VOLTAGE FINANCE LLC CL D 0.000% 12/31/			Redemption 100.0000	02/07/2014	04/15/2024	57,393							57,393	57,393				143,765
03330J-AN-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2019			Paydown	10/26/2021	04/25/2024	271,295							271,295	271,295				12,457
04015X-AN-2	ARES CLO LTD SERIES 14 31RA CLASS SUB 14			Paydown	12/20/2021	05/24/2024	261,981							261,981	261,981				23,899
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 18 2A			Paydown	12/20/2021	04/19/2024	396,923							396,923	396,923				21,309
09626F-AE-1	BLUE MOUNTAIN LTD 0.000% 07/20/26			Paydown	06/02/2014	04/22/2024	41,496							41,496	41,496				2,532
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 18 61I CL			Paydown	12/20/2021	04/17/2024	506,743							506,743	506,743				19,382
36320N-AE-6	GALXY 2015-19A COMB SERIES 2015-20A CLAS			Paydown	12/20/2021	04/22/2024	64,488							64,488	123,295		58,807	58,807	7,834
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 18 8A C			Paydown	12/20/2021	04/22/2024	238,105							238,105	238,105				12,401
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU			Paydown	12/20/2021	04/15/2024	249,519							249,519	249,519				14,206
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU			Paydown	12/20/2021	04/15/2024	337,200							337,200	337,200				32,655
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS			Paydown	12/20/2021	04/22/2024	869,400							869,400	869,400				71,453
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10A CLASS			Paydown	12/20/2021	04/25/2024	387,622							387,622	387,622				8,146
81789W-AC-0	SEVEN STICKS CLO LTD SERIES 2016-1A CLAS			Paydown	12/20/2021	04/15/2024													
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS			Paydown	10/13/2020	04/22/2024	67,452							67,452	67,452				1,767
BGH523-TA-3	PDFNI 2017 LLC INTEREST 4			DIRECT FUNDING	05/09/2017	04/15/2024	63,382							63,382	63,382				68,410
118381-AC-6	BUCKHORN PARK CLO LTD SERIES 19 1A CLASS			Paydown	12/20/2021	04/18/2024	98,465							98,465	98,465				5,272
BGH4XL-QC-1	CARVANA AUTO REC TRUST CART 2015-1A			Various	01/18/2017	01/17/2024									16,883		16,883	16,883	
BGH4XL-QE-7	CARVANA AUTO REC TRUST CART 2015-1B			Various	01/18/2017	01/17/2024									13,993		13,993	13,993	
BES3JS-QT-0	CV HCS RATED FEEDER LP			DIRECT ASSET FUNDS	11/06/2023	04/22/2024	1,113,997							1,113,997	1,113,997				
BGH530-RN-2	PDFNI 2017			DIRECT FUNDING	06/09/2017	04/15/2024	54,485							54,485	54,485				58,807
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							13,132,054							13,132,054	13,471,194		339,140	339,140	7,853,019
6099999. Total - Unaffiliated							21,944,375							21,944,375	22,283,507		339,132	339,132	8,938,155
6199999. Total - Affiliated																			
6299999 - Totals							21,944,375							21,944,375	22,283,507		339,132	339,132	8,938,155

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
38384D-MN-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Interest Capitalization		3,864	3,864		1.A
38384D-X7-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		02/27/2024	PIPER SANDLER & CO		(79,362)	(79,189)		1.A
91282C-KT-7	US TREASURY N B 4.500% 05/31/29		06/26/2024	CITADEL SECURITIES INSTITUTION		654,715	650,000	2,158	1.A
0109999999. Subtotal - Bonds - U.S. Governments						579,217	574,675	2,158	XXX
20753G-AA-9	FANNIE MAE CAS SERIES 2024 R04 CLASS A1A		05/22/2024	NOMURA SECURITIES INTERNATIONA		2,211,000	2,211,000		1.E FE
31349S-A4-5	FREDDIE MAC ARM POOL 780927 6.344% 10/		03/01/2024	Interest Capitalization		(575)	(575)		1.A
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5		06/01/2024	Interest Capitalization		6,837	6,837		1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5		06/01/2024	Interest Capitalization		2,617	2,617		1.A
3136BR-GB-7	FANNIE MAE SERIES 2024 9 CLASS GZ 5.50		06/01/2024	Interest Capitalization		38,160	38,160		1.A
3136BR-P9-2	FANNIE MAE SERIES 2024 22 CLASS E 5.50		05/01/2024	PIPER SANDLER & CO		16,927,968	17,210,324	13,147	1.A
3136BR-QN-0	FANNIE MAE SERIES 2024 16 CLASS DA 5.5		04/08/2024	Various		17,116,289	17,213,217	26,513	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000		06/01/2024	Interest Capitalization		27,455	27,455		1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000		06/01/2024	Interest Capitalization		3,922	3,922		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000		06/01/2024	Interest Capitalization		27,319	27,319		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000		06/01/2024	Interest Capitalization		23,416	23,416		1.A
3137HA-RC-2	FREDDIE MAC SERIES 5348 CLASS HZ 6.000		06/01/2024	Interest Capitalization		7,767	7,767		1.A
3137HB-XZ-2	FREDDIE MAC SERIES 5386 CLASS HZ 5.500		06/01/2024	Interest Capitalization		20,815	20,815		1.A
3137HC-JG-8	FREDDIE MAC SERIES 5397 CLASS KP 5.000		04/02/2024	PIPER SANDLER & CO		20,431,549	20,815,331	11,564	1.A
3137HC-LA-8	FREDDIE MAC SERIES 5407 CLASS AM 6.000		05/15/2024	MORGAN STANLEY & CO		19,756,156	19,624,305	62,144	1.A
3137HC-QM-7	FREDDIE MAC SERIES 5410 CLASS KC 6.000		04/25/2024	PIPER SANDLER & CO		22,049,480	22,083,986	106,739	1.A
3137HC-QW-5	FREDDIE MAC SERIES 5414 CLASS CD 5.500		05/08/2024	PIPER SANDLER & CO		17,064,736	17,204,522	31,542	1.A
57419U-DF-2	MARYLAND CMNTY DEV ADMIN HSG SERIES B		04/23/2024	BOFA SECURITIES INC		1,750,000	1,750,000		1.B FE
57419U-DG-0	MARYLAND CMNTY DEV ADMIN HSG SERIES B		04/23/2024	BOFA SECURITIES INC		1,750,000	1,750,000		1.B FE
57419U-DH-8	MARYLAND CMNTY DEV ADMIN HSG SERIES B		04/23/2024	BOFA SECURITIES INC		3,000,000	3,000,000		1.B FE
88059F-CG-4	TENN VALLEY AUTHORITY 0.000% 09/15/65		12/19/2022	Tax Free Exchange		(33,351)	(274,000)		1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						122,181,560	122,746,418	251,649	XXX
00175P-AB-9	AMN HEALTHCARE INC SERIES 144A 4.625%		05/29/2024	JEFFERIES GROUP, INC		93,875	100,000	758	3.C FE
00834B-AK-3	AFFIRM INC SERIES 2024 A CLASS 1E 144A		06/05/2024	CIT Group Holdings Inc.		2,998,973	3,000,000	2,293	3.B FE
014916-AA-8	ALEXANDER FUND TRUST II 7.467% 07/31/2		04/25/2024	Various		1,302,010	1,250,000	22,920	2.C FE
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LL SERIES 20		04/03/2024	Various		45,555	50,000	54	1.G FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833%		05/29/2024	GOLDMAN SACHS & CO		375,880	650,000	5,451	2.C FE
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 20244 CL		04/09/2024	GOLDMAN SACHS & CO		2,749,969	2,750,000	18,935	1.A FE
034943-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2024 4 C		04/09/2024	GOLDMAN SACHS & CO		500,000	500,000	3,611	1.F FE
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		06/26/2024	Interest Capitalization		2,193	2,193		1.F FE
03770F-AC-2	APOLLO AVIATION SECURITIZATION SERIES 20		12/19/2022	Tax Free Exchange		(68,905)	(132,079)		4.B FE
03990B-AA-9	ARES MANAGEMENT CORP 6.375% 11/10/28		04/10/2024	GOLDMAN SACHS & CO		1,296,588	1,250,000	33,646	2.A FE
05377R-HN-7	AVIS BUDGET RENTAL CAR FUNDIN SERIES 202		04/10/2024	BNP Paribas		102,852	100,000	407	1.F FE
05377R-JL-9	AVIS BUDGET RENTAL CAR FUNDIN SERIES 202		04/09/2024	BMO CAPITAL MARKETS CORP BONDS		49,586	50,000	225	1.F FE
05608B-AQ-3	BX TRUST SERIES 2019 IMC CLASS F 144A		06/04/2024	MONEY MARKET TRANSACTION FUNDC		14,662,500	15,000,000	75,747	2.C FE
090572-AQ-1	BIO RAD LABS 3.700% 03/15/32		04/10/2024	GOLDMAN SACHS & CO		884,470	1,000,000	2,775	2.B FE
09256B-AL-1	BLACKSTONE HOLDINGS FINA SERIES 144A 2		04/10/2024	GOLDMAN SACHS & CO		642,090	750,000	4,792	1.E FE
09263G-AE-7	BLACKROCK MT HOOD CLO X LLC SERIES 2023		04/08/2024	GREENSLEDGE CAPITAL MARKETS		9,975,000	10,000,000	131,111	1.A FE
09581J-AM-8	BLUE OWL FINANCE LLC SERIES 144A 6.250		04/25/2024	Various		641,334	650,000	477	2.B FE
097023-DK-8	BOEING CO SERIES 144A 6.388% 05/01/31		04/29/2024	WELLS FARGO SECURITIES, LLC		4,000,000	4,000,000		2.C FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC 5.950% 08/04/3		05/22/2024	GOLDMAN SACHS & CO		1,288,750	1,250,000	22,726	2.C FE
099724-AH-9	BORGWARNER INC 4.375% 03/15/45		04/01/2024	SANTANDER US CAPITAL MARKETS L		812,970	1,000,000	2,188	2.A FE
10373Q-BN-9	BP CAP MARKETS AMERICA 2.772% 11/10/50		04/10/2024	GOLDMAN SACHS & CO		785,288	1,250,000	14,630	1.E FE
10567M-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		04/10/2024	SANTANDER US CAPITAL MARKETS L		960,247	959,123	1,874	1.A 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
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		04/30/2024	MORGAN STANLEY & CO		1,749,999	1,750,000	12,090	1.A FE
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		04/30/2024	MORGAN STANLEY & CO		150,000	150,000	1,061	1.A FE
12510M-AB-5	CCRR PARENT INC 9.852% 03/06/28		04/26/2024	GHYF - GUGGENHEIM HIGH YIELD F		60,125	65,000		4.B FE
12516N-AD-3	CCAS LLC SERIES 2024 1A CLASS A 144A 7		06/12/2024	GUGGENHEIM SECURITIES, LLC		19,999,826	20,000,000		1.F FE
12516N-AE-1	CCAS LLC SERIES 2024 1A CLASS B 144A 8		06/12/2024	GUGGENHEIM SECURITIES, LLC		2,999,947	3,000,000		2.B FE
12530M-AC-9	CF HIPPOLYTA ISSUER LLC SERIES 2020 1 CL		06/17/2024	Interest Capitalization		75	75		1.G FE
12598F-AC-3	CPI CG INC SERIES 144A 10.000% 07/15/29		06/26/2024	J.P. MORGAN SECURITIES, LLC		700,000	700,000		4.B FE
12621E-AM-5	CNO FINANCIAL GROUP INC 6.450% 06/15/3		06/20/2024	Various		3,713,708	3,700,000	5,187	2.C FE
12665L-AA-2	COLT FUNDING LLC SERIES 2024 2 CLASS A1		04/03/2024	MORGAN STANLEY & CO		1,999,994	2,000,000	13,611	1.A FE
12665L-AB-0	COLT FUNDING LLC SERIES 2024 2 CLASS A2		04/03/2024	MORGAN STANLEY & CO		499,997	500,000	3,516	1.C FE
140944-AA-7	CAPSTONE BORROWER INC SERIES 144A 8.00		05/09/2024	MORGAN STANLEY & CO		253,750	250,000	8,389	4.B FE
15678E-AG-3	CERITY PARTNERS EQUITY HOLDING 75.000%		06/28/2024	Various		2,462,834	2,462,834		2.B Z
161931-AC-4	CHASE MORTGAGE FINANCE CORPO SERIES 2024		06/21/2024	J.P. MORGAN SECURITIES, LLC		9,937,500	10,000,000	41,667	1.A FE
169905-AF-3	CHOICE HOTELS INTL INC 3.700% 12/01/29		04/10/2024	GOLDMAN SACHS & CO		882,800	1,000,000	13,464	2.C FE
169905-AG-1	CHOICE HOTELS INTL INC 3.700% 01/15/31		04/26/2024	STIFEL NICOLAUS & COMPANY, INC		1,289,850	1,500,000	16,188	2.C FE
169905-AH-9	CHOICE HOTELS INTL INC 5.850% 08/01/34		06/26/2024	Various		494,165	500,000		2.C FE
172967-JL-6	CITIGROUP INC 3.875% 03/26/25		05/22/2024	GOLDMAN SACHS & CO		2,090,851	2,125,000	9,311	2.B FE
18271#-AA-8	CLARUS CAPITAL LLC 8.093% 09/30/31		06/28/2024	DIRECT FUNDING		16,243,128	16,243,128		2.B PL
18271#-AA-8	CLARUS CAPITAL LLC 8.093% 09/30/31		06/20/2024	Interest Capitalization		4,135,185	4,135,185		2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 8.093% 09/30/31		06/28/2024	DIRECT FUNDING		5,414,376	5,414,376		2.C PL
18271#-AB-6	CLARUS CAPITAL LLC 8.093% 09/30/31		06/20/2024	Interest Capitalization		1,378,395	1,378,395		2.C PL
18271#-AC-4	CLARUS CAPITAL LLC 10.000% 09/30/31		06/28/2024	DIRECT FUNDING		2,540,445	2,540,445		3.A PL
18682F-AA-1	CLICKLEASE EQUIPMENT RECEIVAB SERIES 202		06/13/2024	PIPER SANDLER & CO		12,499,871	12,500,000		1.D FE
18912U-AC-6	CLOUD SOFTWARE GRP INC SERIES 144A 8.2		05/08/2024	UBS SECURITIES LLC		425,000	425,000		4.B FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3		06/18/2024	WELLS FARGO SECURITIES, LLC		227,524	228,380	740	1.F FE
22822V-BD-2	CROWN CASTLE INC 5.600% 06/01/29		05/22/2024	GOLDMAN SACHS & CO		2,508,975	2,500,000	57,167	2.B FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA		04/16/2024	BOFA SECURITIES INC		221,001	235,000	1,526	2.B FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA		04/18/2024	Barclays Capital		229,620	238,750	1,653	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA		04/18/2024	ROBERT W. BAIRD & CO INC		222,784	238,750	1,789	2.B FE
233331-BJ-5	DTE ENERGY CO 4.875% 06/01/28		04/10/2024	GOLDMAN SACHS & CO		611,606	625,000	11,087	2.B FE
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER L SERIES 201		04/12/2024	ROBERT W. BAIRD & CO INC		230,213	236,875	2,194	2.A FE
26860X-AG-6	ELM TRUST 2024 SERIES 2024 ELM CLASS B15		05/21/2024	GOLDMAN SACHS & CO		750,000	750,000	625	1.D FE
26860X-BC-4	ELM TRUST 2024 SERIES 2024 ELM CLASS C10		05/21/2024	GOLDMAN SACHS & CO		2,500,000	2,500,000	2,149	1.G FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		05/25/2024	Interest Capitalization		9,635	9,635		6. FM
292554-AR-3	ENCORE CAPITAL GROUP INC SERIES 144A 8		05/13/2024	MORGAN STANLEY & CO		800,000	800,000		3.C FE
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20		04/10/2024	RBC Capital Markets, LLC		992,976	1,000,000		1.G FE
29281R-AA-7	ENDO FINANCE HOLDINGS SERIES 144A 8.50		04/16/2024	J.P. MORGAN SECURITIES, LLC		502,375	500,000		4.B FE
30220*-AA-9	EXPERITY VENTURES SPV III LLC 7.686% 0		06/20/2024	DIRECT FUNDING		50,000,000	50,000,000		2.B Z
302491-AX-3	FMC CORP 5.650% 05/18/33		04/19/2024	Various		1,923,078	2,000,000	46,887	2.C FE
30296#-AH-9	FP SOLAR FINANCE HOLDINGS LLC 10.778% 0		06/28/2024	DIRECT FUNDING		1,860,000	1,860,000		2.A PL
316927-AB-8	FIGRE TRUST SERIES 2024 HE2 CLASS B 144A		05/23/2024	JEFFERIES GROUP, INC		149,997	150,000		1.D FE
337738-BG-2	FISERV INC 5.375% 08/21/28		04/10/2024	GOLDMAN SACHS & CO		624,094	625,000	4,759	2.B FE
350930-AD-5	FOUNDRY JV HOLDCO LLC SERIES 144A 6.25		05/02/2024	BNP Paribas		498,815	500,000		2.A FE
35137L-AJ-4	FOX CORP 5.476% 01/25/39		04/03/2024	J.P. MORGAN SECURITIES, LLC		3,769,320	4,000,000	42,591	2.B FE
35910E-AM-6	FRONTIER ISSUER LLC SERIES 2024 1 CLASS		06/06/2024	GOLDMAN SACHS & CO		9,998,173	10,000,000		2.B FE
362414-AC-8	GREAT WOLF TRUST SERIES 2024 WLF2 CLASS		04/26/2024	WELLS FARGO SECURITIES, LLC		14,962,500	15,000,000		1.D FE
362414-AE-4	GREAT WOLF TRUST SERIES 2024 WLF2 CLASS		04/26/2024	WELLS FARGO SECURITIES, LLC		9,975,000	10,000,000		1.G FE
36262G-AG-6	GXO LOGISTICS INC 6.500% 05/06/34		04/25/2024	Various		2,774,703	2,800,000		2.C FE

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

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36270C-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 202		06/11/2024	GOLDMAN SACHS & CO		14,917,969	15,000,000	67,500	1.A FE
36831N-AA-6	GCM GROSVENOR 10.486% 10/24/29		06/13/2024	DIRECT FUNDING		9,136,000	9,136,000		1.F PL
38179N-AH-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20		05/01/2024	J.P. MORGAN SECURITIES, LLC		2,043,000	2,000,000	33,008	2.C FE
40445N-AA-6	HTAP SERIES 2024 1 CLASS A 144A 7.000%		06/21/2024	Barclays Capital		8,319,422	8,500,000	42,972	2.B FE
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36		05/22/2024	GOLDMAN SACHS & CO		1,322,088	1,250,000	32,231	1.F FE
44148J-AM-1	HOTWIRE FUNDING LLC SERIES 2024 1A CLASS		05/22/2024	Barclays Capital		7,250,000	7,250,000		3.C FE
444859-BN-1	HUMANA INC 4.875% 04/01/30		04/10/2024	GOLDMAN SACHS & CO		485,310	500,000	745	2.B FE
44644N-AC-3	THE HUNTINGTON NATIONAL BANK SERIES 2024		06/14/2024	J.P. MORGAN SECURITIES, LLC		2,000,000	2,000,000		1.G FE
45687V-AA-4	INGERSOLL RAND INC 5.400% 08/14/28		04/10/2024	GOLDMAN SACHS & CO		500,380	500,000	4,350	2.B FE
45687V-AB-2	INGERSOLL RAND INC 5.700% 08/14/33		05/22/2024	GOLDMAN SACHS & CO		1,276,788	1,250,000	19,792	2.B FE
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		10/31/2023	BANK OF AMERICA MERRILL LYNCH		(3,554)	(6,945)	(1)	1.A FM
46647P-EH-5	JPMORGAN CHASE CO 5.766% 04/22/35		04/15/2024	J.P. MORGAN SECURITIES, LLC		3,000,000	3,000,000		1.E FE
47077W-AC-2	JANE STREET GRP JSG FIN SERIES 144A 7.		04/17/2024	MORGAN STANLEY & CO		850,000	850,000		3.B FE
48243T-AA-0	KCG SECURITIZATION LLC SERIES 2024 1A CL		04/02/2024	GUGGENHEIM SECURITIES, LLC		33,999,157	34,000,000		2.B FE
48261*-AA-1	KFIVE I LLC 10.000% 04/09/28		05/15/2024	Interest Capitalization		1,097,634	1,097,634		2.C Z
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.935% 0		06/28/2024	DIRECT FUNDING		23,710,000	23,710,000		1.E FE
488401-AB-6	KEMPER CORP 4.350% 02/15/25		04/10/2024	GOLDMAN SACHS & CO		1,234,150	1,250,000	8,609	2.C FE
494550-BP-0	KINDER MORGAN ENER PART 5.000% 03/01/4		04/02/2024	Various		4,909,839	5,600,000	25,667	2.B FE
50203#-AA-4	LFS 2024A LLC 7.450% 04/15/38		04/25/2024	DIRECT FUNDING		8,750,000	8,750,000		1.F PL
50203#-AB-2	LFS 2024A LLC 8.700% 04/15/38		04/25/2024	DIRECT FUNDING		1,250,000	1,250,000		2.B PL
50212Y-AD-6	LPL HOLDINGS INC SERIES 144A 4.000% 03		04/25/2024	MORGAN STANLEY & CO		226,450	250,000	1,222	2.C FE
50212Y-AF-1	LPL HOLDINGS INC SERIES 144A 4.375% 05		04/16/2024	STIFEL NICOLAUS & COMPANY, INC		222,263	250,000	4,648	2.C FE
50212Y-AH-7	LPL HOLDINGS INC 6.750% 11/17/28		05/22/2024	GOLDMAN SACHS & CO		3,372,708	3,250,000	56,016	2.C FE
52107Q-AL-9	LAZARD GROUP LLC 6.000% 03/15/31		04/10/2024	J.P. MORGAN SECURITIES, LLC		498,065	500,000	2,500	2.A FE
529922-AA-4	LIBERTAS ASSET SECURITIZATION SERIES 202		04/09/2024	GUGGENHEIM SECURITIES, LLC		6,081,463	6,075,000	1,294	1.E PL
529922-AD-8	LIBERTAS ASSET SECURITIZATION SERIES 202		04/09/2024	GUGGENHEIM SECURITIES, LLC		2,012,116	2,010,000	496	1.E PL
548661-EA-1	LOWES COS INC 2.625% 04/01/31		04/10/2024	GOLDMAN SACHS & CO		1,483,545	1,750,000	1,404	2.A FE
55392@-AA-6	706 MISSION STREET CO LLC 5.340% 03/01		04/05/2024	DIRECT FUNDING		7,391,213	7,391,213		1.F Z
57108V-AD-4	MARLETTE FUNDING TRUST SERIES 2024 1A CL		05/24/2024	J.P. MORGAN SECURITIES, LLC		3,749,177	3,750,000		2.C FE
58933Y-BF-1	MERCK CO INC 2.750% 12/10/51		04/10/2024	GOLDMAN SACHS & CO		633,830	1,000,000	9,319	1.E FE
61747Y-FM-2	MORGAN STANLEY 5.942% 02/07/39		04/10/2024	Various		3,903,320	4,000,000	42,914	2.A FE
61747Y-FR-1	MORGAN STANLEY 5.831% 04/19/35		04/17/2024	MORGAN STANLEY & CO		3,000,000	3,000,000		1.E FE
61776E-AA-1	MORGAN STANLEY CAPITAL I TRUST SERIES 20		04/30/2024	MORGAN STANLEY & CO		9,999,795	10,000,000	16,202	1.A FE
61776E-AE-3	MORGAN STANLEY CAPITAL I TRUST SERIES 20		04/30/2024	MORGAN STANLEY & CO		9,999,818	10,000,000	18,982	1.D FE
629377-CT-7	NRG ENERGY INC SERIES 144A 7.000% 03/1		04/19/2024	J.P. MORGAN SECURITIES, LLC		3,515,920	3,350,000	20,261	2.C FE
65473P-AL-9	NISOURCE INC 1.700% 02/15/31		05/22/2024	GOLDMAN SACHS & CO		3,558,998	4,500,000	14,592	2.B FE
67080L-AD-7	NUVEEN LLC SERIES 144A 5.850% 04/15/34		04/15/2024	Various		2,993,963	3,000,000	650	2.A FE
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.310%		06/28/2024	Interest Capitalization		38,639	38,639		2.B PL
67115#-AD-9	OSP LAKESIDE INTERMEDIATE HOLD 12.402%		05/30/2024	DIRECT FUNDING		5,000,000	5,000,000		2.B PL
67118N-AB-3	ONDECK ASSET SECURITIZATION TR SERIES 20		05/20/2024	Various		18,043,116	18,000,000	9,931	1.G FE
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		04/19/2024	J.P. MORGAN SECURITIES, LLC		2,999,970	3,000,000	15,043	1.A FE
67118X-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		04/19/2024	J.P. MORGAN SECURITIES, LLC		499,994	500,000	2,606	1.C FE
67118X-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		04/19/2024	J.P. MORGAN SECURITIES, LLC		599,995	600,000	3,198	1.F FE
67118X-AD-7	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		04/19/2024	J.P. MORGAN SECURITIES, LLC		249,994	250,000	1,346	2.C FE
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		05/21/2024	Various		3,642,837	3,642,857	18,887	1.C FE
67119C-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		05/21/2024	BOFA SECURITIES INC		1,999,994	2,000,000	10,614	1.F FE
67119F-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		05/06/2024	Barclays Capital		150,000	150,000	1,155	1.C FE
67119F-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		05/06/2024	Barclays Capital		150,000	150,000	1,182	1.F FE

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67120T-AA-8	NEW YORK MORTGAGE TRUST SERIES 2024 BPL2		05/23/2024	PERFORMANCE TRUST CAPITAL PART		2,596,945	2,597,000		1.G FE
67449C-AB-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		04/23/2024	BOFA SECURITIES INC		531,429	528,621	2,439	1.C FE
674599-CF-0	OCCIDENTAL PETROLEUM COR 4.625% 06/15/		04/02/2024	MORGAN STANLEY & CO		198,368	250,000	3,501	2.C FE
682691-AF-7	ONEMAIN FINANCE CORP 7.500% 05/15/31		05/08/2024	RBC Capital Markets, LLC		400,000	400,000		3.B FE
68269N-AB-8	ONEMAIN FINANCIAL ISSUANCE TR SERIES 202		04/25/2024	TRUIST SECURITIES INC		150,071	150,000		1.C FE
69120H-AG-7	OWL ROCK CLO LTD SERIES 2023 11A CLASS A		04/18/2024	GREENSLEDGE CAPITAL MARKETS		11,961,000	12,000,000	136,233	1.A FE
70806F-AN-5	PENNANTPARK CLO SERIES 2023 7A CLASS A1B		05/23/2024	SCOTIA CAPITAL USA INC		13,128,900	13,000,000	79,861	1.A FE
70932M-AE-7	PENNYMAC FIN SVCS INC SERIES 144A 7.12		05/20/2024	GOLDMAN SACHS & CO		447,143	450,000		3.C FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		05/30/2024	DIRECT FUNDING		515,777	515,777		1.E PL
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		10/31/2023	BANK OF AMERICA MERRILL LYNCH		(5,416)	(7,302)	(1)	1.A FM
74939F-AA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024		05/16/2024	BOFA SECURITIES INC		99,999	100,000	359	1.A FE
74939F-AB-3	WOODWARD CAPITAL MANAGEMENT SERIES 2024		05/16/2024	BOFA SECURITIES INC		249,997	250,000	918	1.A FE
74970V-AJ-1	RIN LTD SERIES 2024 1A CLASS E 144A 11.		06/10/2024	J.P. MORGAN SECURITIES, LLC		3,500,000	3,500,000		3.C FE
758983-AD-2	REGIONAL MANAGEMENT ISSUANC SERIES 2024		06/07/2024	J.P. MORGAN SECURITIES, LLC		2,999,870	3,000,000		2.C FE
78403D-AZ-3	SBA TOWER TRUST SERIES 144A 6.559% 01/		04/09/2024	ROBERT W. BAIRD & CO INC		153,360	150,000	715	1.F FE
78520E-AG-1	SABEY DATA CENTER ISSUER LLC SERIES 2024		04/24/2024	GUGGENHEIM SECURITIES, LLC		247,036	250,000		1.E FE
81743C-AV-7	SEQUOIA MORTGAGE TRUST SERIES 2024 5 CLA		05/07/2024	BOFA SECURITIES INC		98,719	100,000	217	1.A FE
81743D-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2024 6 CLA		06/21/2024	GOLDMAN SACHS & CO		4,974,219	5,000,000	21,667	1.A FE
81743D-AV-5	SEQUOIA MORTGAGE TRUST SERIES 2024 6 CLA		06/21/2024	GOLDMAN SACHS & CO		9,867,188	10,000,000	43,333	1.A FE
81758F-AA-8	SERVICE EXPERTS ISSUER SERIES 2024 1A CL		05/22/2024	CIT Group Holdings Inc.		499,961	500,000		1.G FE
832248-BC-1	SMITHFIELD FOODS INC SERIES 144A 3.000		04/26/2024	Various		1,977,018	2,410,000	4,424	2.C FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		04/18/2024	GOLDMAN SACHS & CO		38,295	48,708	7	2.B FE
83589C-AA-6	SOTHEBYS ARTFI MASTER TRUST AR SERIES 20		04/16/2024	Barclays Capital		42,495,733	42,500,000		1.A FE
83589C-AD-0	SOTHEBYS ARTFI MASTER TRUST AR SERIES 20		04/16/2024	Barclays Capital		3,499,996	3,500,000		1.F FE
83589C-AE-8	SOTHEBYS ARTFI MASTER TRUST AR SERIES 20		04/16/2024	Barclays Capital		4,749,744	4,750,000		2.B FE
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		02/29/2024	Interest Capitalization		13,172	13,172		2.C Z
86038A-AA-0	STEWART INFORMATION SERV 3.600% 11/15/		06/25/2024	Various		83,478	100,000	410	2.C FE
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018 1A		04/16/2024	ROBERT W. BAIRD & CO INC		228,243	238,958	881	1.C FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A		04/11/2024	PIPER SANDLER & CO		101,097	99,583	479	1.C FE
86212X-AP-5	STORE MASTER FUNDING LLC SERIES 2024 1A		04/05/2024	CIT Group Holdings Inc.		249,931	250,000		1.C FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024 1A CLASS		05/30/2024	MORGAN STANLEY & CO		2,500,000	2,500,000		2.B FE
86765K-AC-3	SUNOCO LP SERIES 144A 7.250% 05/01/32		04/16/2024	TRUIST SECURITIES INC		500,000	500,000		3.A FE
871044-AA-1	SWITCH DATA CENTER SWTCH 24 1A SERIES 20		05/14/2024	Deutschebank Securities		149,936	150,000	550	1.G FE
871044-AE-3	SWITCH ABS ISSUER LLC SERIES 2024 2A CLA		06/06/2024	MORGAN STANLEY & CO		2,646,602	2,750,000		1.G FE
87162W-AL-4	TD SYNNEX CORP 6.100% 04/12/34		04/10/2024	Various		4,997,263	5,000,000		2.C FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021 1A CLA		04/11/2024	BOFA SECURITIES INC		238,310	294,750	1,041	2.B FE
89183E-AA-9	TOWD POINT MORTGAGE TRUST SERIES 2024 CE		06/03/2024	GOLDMAN SACHS & CO		5,028,919	5,029,000	35,147	1.A FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		06/30/2024	Interest Capitalization		532,137	532,137		1.G PL
89642C-AE-0	TRINITAS CAPITAL MGMT SERIES QIB 144A		05/01/2024	PIPER SANDLER & CO		17,000,000	17,000,000		2.B Z
901397-AG-4	TWIN BROOK CLO SERIES 2024 1A CLASS C 14		04/29/2024	MORGAN STANLEY & CO		9,000,000	9,000,000		1.F FE
901397-AJ-8	TWIN BROOK CLO SERIES 2024 1A CLASS D 14		04/29/2024	MORGAN STANLEY & CO		6,000,000	6,000,000		2.B FE
911365-BQ-6	UNITED RENTALS NORTH AM SERIES 144A 6.		04/26/2024	JEFFERIES GROUP, INC		1,239,975	1,250,000	28,083	2.C FE
91823A-BG-5	VB S1 ISSUER LLC SERIES 2024 1A CLASS F		06/12/2024	Barclays Capital		800,750	800,000	259	3.C FE
91824Y-AA-6	VFH PARENT VALOR CO SERIES 144A 7.500%		06/11/2024	J.P. MORGAN SECURITIES, LLC		750,000	750,000		4.A FE
91913Y-BD-1	VALERO ENERGY CORP 3.650% 12/01/51		05/22/2024	GOLDMAN SACHS & CO		5,272,235	7,500,000	116,648	2.B FE
92262T-AA-4	VELOCITY VEHICL GROUP SERIES 144A 8.00		05/30/2024	J.P. MORGAN SECURITIES, LLC		100,000	100,000		4.B FE
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023 4		04/18/2024	WELLS FARGO SECURITIES, LLC		80,567	81,175	290	1.C FE
92540H-AB-2	VERUS SECURITIZATION TRUST SERIES 2024 5		06/10/2024	Barclays Capital		700,000	700,000	2,381	1.C FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92540H-AC-0	VERUS SECURITIZATION TRUST SERIES 2024 5		06/25/2024	Various		1,501,041	1,500,000	5,540	1.F FE
927804-GF-5	VIRGINIA ELEC POWER CO 2.950% 11/15/51		05/22/2024	GOLDMAN SACHS & CO		3,655,868	5,750,000	24,030	1.F FE
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20		05/10/2024	PIPER SANDLER & CO		999,990	1,000,000	7,974	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		04/18/2024	WELLS FARGO SECURITIES, LLC		79,582	97,250	277	2.B FE
BES1G2-VH-4	POLYMER SOLUTIONS INC 12.588% 07/29/24		04/04/2024	Interest Capitalization		5,474	5,474		3.B FE
BES2NT-DW-2	KWOR ACQUISITION INC 12.750% 12/22/28		06/21/2024	DIRECT FUNDING		1,134,146	1,134,146		5.B GI
BES2S1-65-5	HLSG INTERMEDIATE LLC 11.958% 03/31/28		06/25/2024	DIRECT FUNDING		305,555	305,555		5.B GI
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/		06/25/2024	Various		2,116,414	2,116,414		1.A
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/		06/01/2024	Interest Capitalization		249,472	249,472		1.A
BES2TB-Y5-1	TAILOS INC SECURED 11.843% 04/01/25		06/01/2024	Interest Capitalization		93,621	93,621		5.B GI
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 12.435%		06/27/2024	DIRECT FUNDING		318,182	318,182		5.B GI
BES2Y1-QN-7	HUNTER POINT CAPITAL 7.000% 07/15/52		04/29/2024	HUNTER POINT CAPITAL		1,150,135	1,150,135		2.B Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.000% 10/02/27		04/29/2024	DIRECT FUNDING		409,483	409,483		4.C Z
BES35L-51-4	SPARK DSO MIDCO LLC 0.000% 04/19/26		06/03/2024	Interest Capitalization		8,742	8,742		5.B GI
BES3BE-7L-7	KALIBRI LLC 9.830% 05/31/26		06/01/2024	Interest Capitalization		78,774	78,774		5.B GI
BES3G2-3V-0	PATHSTONE FAMILY OFFICE LLC 12.087% 05/		05/10/2024	DIRECT FUNDING		146,341	146,341		5.B GI
BES3H6-T3-4	ROYAL HOLDCO CORP 11.052% 12/30/27		05/24/2024	DIRECT FUNDING		236,486	236,486		2.B Z
BES3H6-T5-9	ROYAL HOLDCO CORP 11.052% 12/30/27		04/18/2024	DIRECT FUNDING		513,767	520,270		2.B Z
BES3HJ-CW-0	ARCHER ACQUISITION LLC 11.302% 10/06/29		04/01/2024	DIRECT FUNDING		847,522	847,522		2.B Z
BES3J8-7V-0	EIS LEGACY LLC 11.080% 11/01/27		05/10/2024	DIRECT FUNDING		6,000,000	6,000,000		2.B Z
BES3JS-Q0-3	CV HCS RATED FEEDER LP 4.000% 10/04/53		04/10/2024	Interest Capitalization		319,690	319,690		1.F Z
BES3JS-Q1-1	CV HCS RATED FEEDER LP 6.000% 10/04/53		04/10/2024	Interest Capitalization		159,845	159,845		4.A Z
BES3L8-B3-4	RESERVOIR FINANCIAL LLC 7.527% 01/18/3		05/31/2024	DIRECT FUNDING		36,805,000	36,805,000		1.D Z
BES3L8-B4-2	RESERVOIR FINANCIAL LLC 8.927% 01/18/3		05/31/2024	DIRECT FUNDING		3,788,750	3,788,750		1.G Z
BES3L8-B5-9	RESERVOIR FINANCIAL LLC 10.727% 01/18/3		05/31/2024	DIRECT FUNDING		2,706,250	2,706,250		2.B Z
BES3P5-S8-7	ACS AERO 4 LLC 8.729% 11/17/29		06/27/2024	DIRECT FUNDING		4,172,049	4,203,575		2.B Z
BES3PU-X7-8	MYLO LLC 10.000% 12/31/25		05/29/2024	DIRECT FUNDING		3,000,000	3,000,000		2.B Z
BES3R7-GB-7	RED OAK INVENTORY FINANCE LLC 8.846% 0		06/26/2024	DIRECT FUNDING		22,326,400	22,326,400		2.C Z
BES3R7-GD-3	RED OAK INVENTORY FINANCE LLC 10.000% 0		06/26/2024	DIRECT FUNDING		2,619,192	2,619,192		3.A Z
BES3R7-GD-3	RED OAK INVENTORY FINANCE LLC 10.000% 0		06/20/2024	Interest Capitalization		41,707	41,707		3.A Z
BES3SH-A5-3	TCFIII NAV BORROWER LLC 10.889% 12/15/2		03/15/2024	Various		(2,500)			2.A Z
BES3SH-A5-3	TCFIII NAV BORROWER LLC 10.889% 12/15/2		06/28/2024	Interest Capitalization		633,111	633,111		2.A Z
BES3TK-5J-1	PATHSTONE FAMILY OFFICE LLC 12.079% 05/		04/01/2024	DIRECT FUNDING		3,353,659	3,353,659		2.B Z
BES3U0-ZP-6	LIBRA SOLUTIONS 2024 A LLC 7.972% 03/3		04/09/2024	DIRECT FUNDING		37,715,217	38,000,219		1.G Z
BES3U1-7Z-3	LIBRA SOLUTIONS 2024 A LLC 10.522% 03/3		04/09/2024	DIRECT FUNDING		1,985,011	2,000,012		2.C Z
BES3UC-K1-9	CORRAGH FINANCE DESIGANTED AC 2.673%		04/12/2024	Raymond James & Associates		8,683,611	125,379,486	409,051	2.B Z
BES3UC-KN-1	SPRINT INTERMEDIATE HOLDINGS I 10.302%		05/16/2024	TAX FREE EXCHANGE		40,000,000	40,000,000		2.B Z
BES3UC-KQ-4	SPRINT INTERMEDIATE HOLDINGS I 4.000%		05/16/2024	TAX FREE EXCHANGE		14,900,000	14,900,000		2.B Z
BES3UC-KR-2	SPRINT INTERMEDIATE HOLDINGS I 6.000%		05/16/2024	TAX FREE EXCHANGE		9,698,608	9,698,608		2.B Z
BES3UC-KS-0	SPRINT INTERMEDIATE HLDGS III 8.000% 0		05/16/2024	TAX FREE EXCHANGE		2,830,028	2,830,028		2.B Z
BES3WS-K3-8	ACM NORTHERN ASSETCO I LLC 8.690% 12/0		06/27/2024	DIRECT FUNDING		51,148,400	51,148,400		2.B Z
BES3WW-VN-3	ACS AERO 3 ALPHA US LLC 7.500% 12/31/2		05/31/2024	DIRECT ASSET FUNDS		54,173,932	54,173,932		2.B Z
BES3X0-ZH-1	SILK HOLDINGS III CORP 10.802% 05/31/29		05/31/2024	DIRECT ASSET FUNDS		5,396,999	5,396,999		2.B Z
BES3X9-RK-4	CORRAGH FINANCE DESIGANTED AC 0.964%		06/03/2024	Raymond James & Associates		5,347,156	154,435,473	188,409	2.B Z
BES3XS-XW-9	CORRAGH FINANCE DESIGANTED AC 4.206%		06/10/2024	Raymond James & Associates		8,746,825	77,463,462	400,076	2.B Z
BES3YS-ZF-3	PC WH 2024 PARENT LLC 9.730% 07/31/29		06/26/2024	DIRECT FUNDING		75,000,000	75,000,000		2.B Z
BES3YS-ZG-1	MA WAREHOUSE PARENT LLC 9.730% 07/31/2		06/25/2024	DIRECT FUNDING		120,000,000	120,000,000		2.B Z
BES3YS-ZH-9	MC 24 WAREHOUSE PARENT LLC 9.730% 07/3		06/25/2024	DIRECT FUNDING		70,000,000	70,000,000		2.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BES3YS-ZJ-5	MADISON SECURED LLC 8.230% 07/31/29		06/25/2024	DIRECT FUNDING		35,900,000	35,900,000		2.B Z
BGH64K-B0-2	PCI GAMING AUTHORITY 7.916% 05/29/26		06/06/2024	SANTANDER US CAPITAL LLC		349,563	350,000		3.A FE
BGH752-D8-0	FCG ACQUISITIONS INC 9.166% 04/03/28		06/07/2024	KKR CAPITAL MARKETS		847,875	850,000		4.C FE
BGH757-Z2-8	ORION ADVISOR SOLUTIONS INC 9.355% 09/		04/29/2024	Various		574,167	575,000		4.B FE
BGH764-PY-5	PETIQ LLC 9.999% 04/13/28		04/09/2024	JEFFERIES GROUP, INC		198,500	200,000		4.B FE
BGH76P-KX-5	SUNRISE FINANCING PARTNERSHIP 8.443% 0		05/22/2024	MORGAN STANLEY & CO		250,000	250,000		3.C FE
BGH7B8-TU-4	VC GB HOLDINGS I CORP 8.844% 07/21/28		04/08/2024	GOLDMAN SACHS & CO		997,500	1,000,000		4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 7.958% 09/22/2		05/24/2024	Deutschebank Securities		212,000	212,000		2.C FE
BGH7DT-49-0	SAVAGE ENTERPRISES LLC 8.579% 09/15/28		04/12/2024	MORGAN STANLEY & CO		274,313	275,000		3.C FE
BGH7TM-KX-7	PERRIGO INVESTMENTS LLC 7.675% 04/20/2		04/11/2024	J.P. MORGAN SECURITIES, LLC		275,000	275,000		3.A FE
BGH7UE-ZT-6	AL GCX HOLDINGS LLC 8.579% 05/17/29		05/16/2024	Barclays Capital		75,000	75,000		4.A FE
BGH82K-U4-1	AA FAMILY HOUSING HOLDINGS LLC 7.928%		05/23/2024	DIRECT FUNDING		180,500	180,500		1.E PL
BGH89C-AR-3	ASURION LLC 9.694% 08/19/28		05/31/2024	WELLS FARGO SECURITIES, LLC		1,044,750	1,050,000		4.A FE
BGH8AM-YN-2	TERRAFORM POWER OPERATING LLC 7.944% 0		04/10/2024	RBC Capital Markets, LLC		199,445	200,000		3.A FE
BGH8JY-EA-7	BLERIOT US BIDCO INC 9.589% 10/31/28		05/13/2024	NOMURA SECURITIES INTERNATIONA		200,000	200,000		4.B FE
BGH8P3-LJ-1	GEO PARENT CORP 10.589% 12/19/28		04/05/2024	KKR CAPITAL MARKETS		250,000	250,000		4.B FE
BGH8YZ-05-3	PACIFIC DENTAL SERVICES LLC 8.594% 03/		03/08/2024	BNP Paribas		(959)			4.B FE
BGH905-4S-0	OUTCOMES GROUP HOLDINGS INC 9.589% 04/		04/02/2024	UBS SECURITIES LLC		796,000	800,000		4.C FE
BGH90S-3U-6	VS BUYER LLC 8.579% 04/04/31		04/05/2024	J.P. MORGAN SECURITIES, LLC		124,688	125,000		4.B FE
BGH917-AR-0	ENDO FINANCE HOLDINGS INC 9.829% 04/23		04/12/2024	GOLDMAN SACHS & CO		500,000	500,000		4.B FE
BGH919-VU-6	BEP INTERMEDIATE HOLDCO LLC 9.080% 04/		04/12/2024	J.P. MORGAN SECURITIES, LLC		99,500	100,000		4.B FE
BGH91G-4P-1	MODENA BUYER LLC 9.846% 04/17/31		05/07/2024	UBS SECURITIES LLC		980,000	1,000,000		4.B FE
BGH91K-MC-1	FRANKLIN SQUARE HOLDINGS LP 7.579% 04/		04/18/2024	J.P. MORGAN SECURITIES, LLC		299,250	300,000		3.B FE
BGH922-AG-4	PHOENIX MILITARY HOUSING 6.750% 12/30/		06/28/2024	DIRECT FUNDING		13,000,000	13,000,000		2.A PL
BGH922-C5-6	PHOENIX MILITARY HOUSING 11.000% 12/30/		06/28/2024	DIRECT FUNDING		2,000,000	2,000,000		3.B FE
BGH92A-SK-8	ANCHOR PACKAGING LLC 8.844% 07/30/29		05/01/2024	UBS SECURITIES LLC		807,975	810,000		4.B FE
BGH92H-EW-2	GRANT THORNTON ADVISORS LLC 8.579% 05/		05/16/2024	Deutschebank Securities		600,000	600,000		4.B FE
BGH92J-XR-8	SS C TECHNOLOGIES HOLDINGS INC 7.328%		05/02/2024	MORGAN STANLEY & CO		416,000	416,000		3.A FE
BGH92K-NV-7	API GROUP DE INC 7.328% 01/03/29		05/06/2024	BOFA SECURITIES INC		130,000	130,000		3.B FE
BGH92T-Q7-8	ARETEC GROUP INC 9.329% 08/09/30		05/09/2024	UBS SECURITIES LLC		100,000	100,000		4.B FE
BGH931-84-5	CPI HOLDCO B LLC 7.328% 05/10/31		05/10/2024	GOLDMAN SACHS & CO		149,625	150,000		3.B FE
BGH938-0A-4	CLOUD SOFTWARE GROUP INC 9.326% 03/30/		05/15/2024	BOFA SECURITIES INC		500,000	500,000		4.B FE
BGH93H-LK-9	WYNDHAM HOTELS RESORTS INC 7.079% 05/2		05/21/2024	WELLS FARGO SECURITIES, LLC		499,375	500,000		2.C FE
BGH93P-31-3	GO DADDY OPERATING COMPANY LLC 7.079%		05/21/2024	RBC Capital Markets, LLC		499,375	500,000		3.B FE
BGH941-5A-3	LBM ACQUISITION LLC 9.179% 05/29/31		06/10/2024	Barclays Capital		421,875	425,000		4.C FE
BGH94B-7U-5	GULFSIDE SUPPLY INC 8.329% 05/29/31		05/29/2024	WELLS FARGO SECURITIES, LLC		49,875	50,000		4.B FE
BGH94N-V7-3	ECOVYST CATALYST TECHNOLOGIES 7.594% 0		06/04/2024	CIT Group Holdings Inc.		99,750	100,000		3.B FE
BGH94P-DC-7	ASSETMARK FINANCIAL HOLDINGS I 8.845%		06/03/2024	UBS SECURITIES LLC		523,688	525,000		4.A FE
BGH94S-FP-0	TRANS UNION LLC 7.078% 06/05/31		06/11/2024	Deutschebank Securities		997,500	1,000,000		3.B FE
BGH94X-B3-2	WHITE CAP SUPPLY HOLDINGS LLC 8.579% 1		06/06/2024	Deutschebank Securities		274,313	275,000		4.B FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 8.329% 04		06/07/2024	Deutschebank Securities		700,000	700,000		4.B FE
BGH957-SA-4	CLARIOS GLOBAL LP CLARIOS US 7.828% 05		06/11/2024	J.P. MORGAN SECURITIES, LLC		150,000	150,000		3.C FE
BGH95B-18-9	ABG INTERMEDIATE HOLDINGS 2 LL 8.078%		06/12/2024	BOFA SECURITIES INC		125,000	125,000		4.A FE
BGH965-R1-8	DEALER TIRE LLC 8.829% 06/24/31		06/25/2024	J.P. MORGAN SECURITIES, LLC		323,375	325,000		4.C FE
BGH96A-D5-3	APRO LLC 9.079% 06/26/31		06/26/2024	GOLDMAN SACHS & CO		997,500	1,000,000		4.B FE
BGH96A-GK-7	UGI ENERGY SERVICES LLC 7.839% 02/22/3		06/27/2024	HSBC		250,000	250,000		3.C FE
BGH96D-AX-9	BOOST NEWCO BORROWER LLC 7.839% 01/31/		06/27/2024	J.P. MORGAN SECURITIES, LLC		725,000	725,000		3.B FE
00011#-AA-1	A&K FUNDING LLC COMMERCIAL ASSET-BACKED		06/07/2024	DLIC GA COLI FWH GPIM Managed		1,547,987	4,203,078		6. Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13645R-BH-6	CANADIAN PACIFIC RR CO 3.100% 12/02/51	A	05/22/2024	GOLDMAN SACHS & CO		2,864,133	4,250,000	62,043	2.A FE
267486-AA-6	DYE DURHAM LIMITED SERIES 144A 8.625%	A	05/17/2024	Various		993,500	978,000	6,517	4.B FE
286181-AM-4	ELEMENT FLEET MANAGEMENT SERIES 144A 5	A	04/10/2024	GOLDMAN SACHS & CO		621,506	625,000	2,841	2.B FE
68306M-AA-7	ONT GAMING GTA OTG CO IS SERIES 144A 8	A	04/25/2024	GOLDMAN SACHS & CO		152,250	150,000	2,933	4.B FE
BGH94W-D0-8	1011778 BC UNLIMITED LIABILITY 7.079%	A	06/07/2024	J.P. MORGAN SECURITIES, LLC		997,500	1,000,000		3.B FE
033296-BG-8	ANCHORAGE CREDIT FUNDING LTD SERIES 2015	D	05/16/2024	MIZUHO SECURITIES USA LLC		4,074,300	4,500,000	42,084	1.B FE
033296-BL-7	ANCHORAGE CREDIT FUNDING LTD SERIES 2015	D	05/16/2024	MIZUHO SECURITIES USA LLC		4,208,850	4,500,000	72,884	1.G FE
03330H-BW-6	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	D	05/16/2024	MIZUHO SECURITIES USA LLC		2,428,920	2,600,000	9,396	1.G FE
03331X-AJ-0	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	D	05/16/2024	MIZUHO SECURITIES USA LLC		2,716,200	3,000,000	28,808	1.B FE
03331X-AN-1	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	D	05/16/2024	MIZUHO SECURITIES USA LLC		1,823,000	2,000,000	22,399	1.D FE
034863-BE-9	ANGLO AMERICAN CAPITAL SERIES 144A 5.7	D	04/03/2024	Various		5,230,834	5,250,000		2.B FE
03663R-AE-2	ANTARES CLO SERIES 2023 2A CLASS C 144A	D	06/04/2024	SMBC NIKKO SECURITIES AMERICA		5,398,500	5,250,000	114,173	1.F FE
05554U-AC-6	BCRED MML CLO 2021 1 LLC SERIES 2022 2A	D	05/29/2024	SMBC NIKKO SECURITIES AMERICA		2,522,545	2,500,000	25,308	1.C FE
06738E-BD-6	BARCLAYS PLC 4.972% 05/16/29	D	04/10/2024	GOLDMAN SACHS & CO		1,212,638	1,250,000	25,205	2.A FE
08181J-AT-9	BENEFIT STREET PARTNERS CLO LT SERIES 20	D	05/24/2024	WELLS FARGO SECURITIES, LLC		7,500,000	7,500,000		2.C FE
09262N-AG-8	BLACKROCK MAROON BELLS CLO XI SERIES 202	D	05/29/2024	SMBC NIKKO SECURITIES AMERICA		2,585,609	2,562,500	28,279	1.C FE
09263E-AG-7	BLACKROCK SHASTA CLO XIII L SERIES 2024	D	04/10/2024	GREENSLEDGE CAPITAL MARKETS		10,000,000	10,000,000		1.F FE
12563E-AW-3	CIFC FUNDING LTD SERIES 2021 1A CLASS D2	D	05/31/2024	BANK OF AMERICA MERRILL LYNCH		4,500,000	4,500,000		2.C FE
25255A-AB-2	DIAMETER CREDIT FUNDING SERIES 2019 1A C	D	06/06/2024	MORGAN STANLEY & CO		1,795,543	2,039,000	21,308	1.A FE
25255A-AC-0	DIAMETER CREDIT FUNDING SERIES 2019 1A C	D	06/06/2024	MORGAN STANLEY & CO		1,423,200	1,600,000	19,671	1.A FE
268317-AZ-7	ELECTRICITE DE FRANCE SA SERIES 144A 5	D	04/15/2024	BOFA SECURITIES INC		2,747,140	2,750,000		2.A FE
314890-AB-0	FERGUSON FINANCE PLC SERIES 144A 3.250	D	04/10/2024	GOLDMAN SACHS & CO		659,535	750,000	8,802	2.B FE
344045-AA-7	FLUTTER TREASURY DAC SERIES 144A 6.375	D	04/17/2024	BOFA SECURITIES INC		550,000	550,000		2.C FE
36319X-AW-7	GALAXY CLO LTD SERIES 2018 25A CLASS D2R	D	04/19/2024	GOLDMAN SACHS & CO		10,500,000	10,500,000		2.A FE
39057Q-AD-4	GREAT LAKES CLO LTD SERIES 2024 8A CLASS	D	06/07/2024	BMO CAPITAL MARKETS CORP.		6,000,000	6,000,000		1.F FE
420916-AL-2	HAYFIN US XII LTD SERIES 2024 15A CLASS	D	05/10/2024	MORGAN STANLEY & CO		4,987,500	5,000,000		2.A FE
420916-AN-8	HAYFIN US XII LTD SERIES 2024 15A CLASS	D	05/10/2024	MORGAN STANLEY & CO		8,000,000	8,000,000		2.C FE
55817E-BE-5	MADISON PARK FUNDING LTD SERIES 2019 37A	D	04/12/2024	WELLS FARGO SECURITIES, LLC		6,000,000	6,000,000		2.C FE
55817E-BG-0	MADISON PARK FUNDING LTD SERIES 2019 37A	D	04/12/2024	WELLS FARGO SECURITIES, LLC		7,000,000	7,000,000		2.C FE
59801R-AC-1	MIDOCEAN CREDIT CLO SERIES 2016-5A CLASS	D	04/19/2024	Interest Capitalization		155,200	155,200		5.C FE
59802T-AG-7	MIDOCEAN CREDIT CLO SERIES 2013-2A CLASS	D	04/29/2024	Interest Capitalization		192,259	192,259		5.A FE
647558-AA-3	NEW MOUNTAIN GUARDIAN IV RAT SERIES 2023	D	06/26/2024	DIRECT FUNDING		1,993,540	2,000,000		1.G FE
67403C-AL-9	OAKTREE CLO LTD SERIES 2024 26A CLASS D2	D	04/18/2024	MORGAN STANLEY & CO		4,000,000	4,000,000		2.C FE
68626C-AG-9	ORION CLO LTD SERIES 2023 1A CLASS D 144	D	05/01/2024	MIZUHO SECURITIES USA LLC		2,580,000	2,500,000	8,728	2.C FE
68626E-AA-8	ORION CLO LTD SERIES 2023 1A CLASS E 144	D	03/27/2024	Various				(1,457)	3.C FE
75010C-AL-7	RAD CLO LTD SERIES 2024 24A CLASS D2 144	D	04/11/2024	CIT Group Holdings Inc.		12,000,000	12,000,000		2.C FE
75887V-AW-1	REGATTA IX FUNDING LTD SERIES 2017 1A CL	D	04/10/2024	J.P. MORGAN SECURITIES, LLC		8,080,000	8,080,000		2.C FE
78081B-AJ-2	ROYALTY PHARMA PLC 1.750% 09/02/27	D	04/10/2024	GOLDMAN SACHS & CO		884,750	1,000,000	1,944	2.C FE
89642M-AJ-7	TRINITAS CLO LTD SERIES 23 26A CLASS D	D	04/17/2024	CIT Group Holdings Inc.		1,818,000	1,800,000	43,198	2.C FE
89680Y-AC-9	TRITON CONTAINER SERIES 144A 3.150% 06	D	04/03/2024	J.P. MORGAN SECURITIES, LLC		120,974	150,000	1,444	2.C FE
94876Q-AA-4	WEIR GROUP PLC THE SERIES 144A 2.200%	D	04/11/2024	Barclays Capital		184,860	200,000	1,858	2.C FE
BES3X3-QC-6	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	D	05/30/2024	DIRECT ASSET FUNDS		1,595,301	1,595,301		2.B Z
BES3YF-T6-8	SKY VOYAGER AVIATION TRADING I 7.613%	D	06/20/2024	DIRECT FUNDING		24,600,000	24,600,000		2.B Z
BES3Z6-CZ-1	PROVIDUS CLO VII DAC PRVD 7A 7.156% 07	B	06/28/2024	Barclays Capital		1,959,564	1,959,564		2.B Z
BGH6XT-G9-7	BRITISH AIRWAYS PASS THROUGH C 4.250%	D	04/30/2024	STIFEL NICOLAUS & COMPANY, INC		45,046	49,097	440	1.G FE
BGH7A3-FL-1	OSMOSIS HOLDINGS AUSTRALIA II 9.059% 0	D	06/07/2024	MORGAN STANLEY & CO		324,175	324,175		4.B FE
BGH90X-KP-7	SAMSONITE IP HOLDINGS SARL 7.329% 06/1	D	04/09/2024	J.P. MORGAN SECURITIES, LLC		134,664	135,000		3.A FE
BGH925-WZ-1	ENTAIN HOLDINGS GIBRALTAR LIMI 8.094%	D	05/14/2024	Deutschebank Securities		399,500	400,000		3.A FE
BGH925-X4-9	ENTAIN HOLDINGS GIBRALTAR LIMI 8.094%	D	04/26/2024	Deutschebank Securities		399,500	400,000		3.B FE
BGH95T-7G-6	PEER HOLDING III BV 8.331% 06/21/31	D	06/21/2024	RABO SECURITIES USA INC.		1,000,000	1,000,000		3.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,475,894,144	1,826,165,381	3,195,611	XXX
2509999997. Total - Bonds - Part 3						1,598,654,921	1,949,486,474	3,449,418	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,598,654,921	1,949,486,474	3,449,418	XXX
BES3N7-8M-6	706 MISSION STREET CO LLC 6.000% 03/01		12/26/2023	DIRECT FUNDING		(1,365)			1.F

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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
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						(1,365)	XXX		XXX
BES3QG-J7-4	METROPOLIS TECHNOLOGIES INC		05/15/2024	DIRECT FUNDING	9,901,904.760	9,901,905	0.00		2.B Z
BES3QG-J8-2	METROPOLIS TECHNOLOGIES INC		05/15/2024	DIRECT FUNDING	24,788,585.800	24,788,586	0.00		2.B Z
BES3QG-JG-4	METROPOLIS TECHNOLOGIES INC		05/15/2024	DIRECT FUNDING	39,653,795.090	39,653,796	0.00		2.B Z
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						74,344,287	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						74,342,922	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						74,342,922	XXX		XXX
31339*-10-7	FEDERAL HOME LOAN BANK		06/18/2024	Various	112,500.000	11,250,000			
BES39U-AX-4	TRIA ASSET HOLDINGS C LLC		04/25/2023	DIRECT ASSET FUNDS	194,354.330	192,449			
BES3V7-JQ-6	LENDBUZZ AUTO		06/27/2024	Various	59,843,702.000	59,843,695			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						71,286,144	XXX		XXX
5989999997. Total - Common Stocks - Part 3						71,286,144	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						71,286,144	XXX		XXX
5999999999. Total - Preferred and Common Stocks						145,629,066	XXX		XXX
6009999999 - Totals						1,744,283,987	XXX	3,449,418	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32		06/01/2024	Paydown		3,352	3,352	3,473	3,409		(57)		(57)		3,352				92	01/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32		06/01/2024	Paydown		229	229	264	254		(24)		(24)		229				6	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36		06/01/2024	Paydown		1,152	1,152	1,152	1,152						1,152				26	06/15/2036	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29		06/01/2024	Paydown		860	860	961	921		(62)		(62)		860				22	03/15/2029	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33		06/01/2024	Paydown		10,702	10,702	11,020	10,842		(141)		(141)		10,702				267	02/15/2033	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27		06/01/2024	Paydown		200	200	226	215		(15)		(15)		200				5	10/15/2027	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1		06/01/2024	Paydown		85,310	85,310	85,128	85,114		196		196		85,310				1,284	11/20/2047	1.A
38383L-D5-6	GOVERNMENT NATIONAL MORTAGE SERIES 2022		06/01/2024	Paydown		1,390,124	1,390,124	1,367,697	1,368,214		21,910		21,910		1,390,124				27,659	01/20/2052	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/03/2024	Paydown		419,323	419,323	419,323	419,323						419,323				9,417	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		537,468	537,468	539,232	539,035		(1,567)		(1,567)		537,468				9,211	12/20/2050	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		990,421	990,421	990,111	989,751		670		670		990,421				22,250	10/20/2047	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		511,887	511,887	511,247	511,215		672		672		511,887				8,748	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		2,053,915	2,053,915	2,076,059	2,072,559		(18,644)		(18,644)		2,053,915				47,219	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		698,106	698,106	701,379	700,898		(2,791)		(2,791)		698,106				15,323	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		340,220	340,220	339,795	339,762		458		458		340,220				7,569	01/20/2049	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		450,790	450,790	445,225	445,599		5,191		5,191		450,790				8,995	06/20/2052	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		369,782	369,782	364,524	364,975		4,806		4,806		369,782				7,438	09/20/2052	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		615,941	615,941	608,241	608,592		7,348		7,348		615,941				12,433	04/20/2050	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		279,536	279,536	275,780	275,960		3,576		3,576		279,536				5,884	05/20/2047	1.A
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		787,799	787,799	786,075	786,048		1,750		1,750		787,799				17,292	11/20/2050	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		850,993	850,993	855,248	854,767		(3,774)		(3,774)		850,993				19,437	06/20/2049	1.A
38384C-XT-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		487,012	487,012	476,207	476,559		10,453		10,453		487,012				10,947	08/20/2051	1.A
38384D-3Y-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		452,104	452,104	456,625	456,494		(4,390)		(4,390)		452,104				11,766	05/20/2051	1.A
38384D-8V-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		1,589,497	1,589,497	1,595,706			(6,209)		(6,209)		1,589,497				28,367	02/20/2052	1.A
38384D-B2-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		1,805,473	1,805,473	1,801,524	1,801,407		4,066		4,066		1,805,473				51,077	01/20/2052	1.A
38384D-X7-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		410,371	410,371	411,268			(898)		(898)		410,371				4,524	06/20/2052	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		572,828	572,828	572,198	572,154		674		674		572,828				15,934	09/20/2045	1.A
38384E-MM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		2,121,113	2,121,113	2,107,193	2,107,459		13,654		13,654		2,121,113				53,485	05/20/2049	1.A
38384E-YF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		2,224,894	2,224,894	2,196,040	2,196,635		28,259		28,259		2,224,894				55,391	03/20/2051	1.A
38384G-GD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		433,965	433,965	436,745	436,605		(2,640)		(2,640)		433,965				11,294	05/20/2051	1.A
38384G-JE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023		06/01/2024	Paydown		692,078	692,078	691,969			108		108		692,078				14,484	02/20/2052	1.A
912828-XT-2	US TREASURY N B 2.000% 05/31/24		05/31/2024	Maturity		100,000	100,000	100,313	100,018		(18)		(18)		100,000				1,000	05/31/2024	1.A
91282C-CG-4	US TREASURY N B 0.250% 06/15/24		06/15/2024	Maturity		25,000,000	25,000,000	24,892,578	24,983,255		16,745		16,745		25,000,000				31,250	06/15/2024	1.A
91282C-ER-8	US TREASURY N B 2.500% 05/31/24		05/31/2024	Maturity		2,500,000	2,500,000	2,468,359	2,493,228		6,772		6,772		2,500,000				31,250	05/31/2024	1.A
91282C-KT-7	US TREASURY N B 4.500% 05/31/29		06/26/2024	Various		654,715	650,000	654,715							654,715				2,158	05/31/2029	1.A
0109999999. Subtotal - Bonds - U.S. Governments						49,442,160	49,437,445	49,243,600	46,002,419		86,078		86,078		49,442,160				543,504	XXX	XXX
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20		06/10/2024	Paydown		13,370	13,370	13,400	13,395						13,395		(25)	(25)	320	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST 6.063%		06/10/2024	Paydown		4,184	4,184	4,073	4,079		104		104		4,184				106	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20		06/10/2024	Paydown		9,484	9,484	12,137	11,788		(2,304)		(2,304)		9,484				273	07/10/2055	1.E FE
20753G-AA-9	FANNIE MAE CAS SERIES 2024 R04 CLASS A1A		06/25/2024	Paydown		11,110	11,110	11,110							11,110				51	05/25/2044	1.A
30292C-AJ-6	FREMF MORTGAGE TRUST SERIES 2014-K38 CLA		04/01/2024	Paydown		2,175,493	2,175,493	2,235,541	2,171,776		3,717		3,717		2,175,493				30,166	06/25/2047	1.A
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		06/01/2024	Paydown				13,879	6,477		(6,477)		(6,477)						1,527	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		06/01/2024	Paydown				12,055	8,228		(383)		(383)		7,845		(7,845)	(7,845)	775	02/25/2052	1.A FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		06/01/2024	Paydown				10,272	8,098		(8,098)		(8,098)						750	11/25/2053	1.A FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15		06/25/2024	Paydown				4,790	4,183		(4,183)		(4,183)						293	05/25/2035	1.A
3128LC-RS-7	FREDDIE MAC Pool A78597 5.500% 06/01/3		06/01/2024	Paydown		5,184	5,184	5,895	5,759		(575)		(575)		5,184				119	06/01/2038	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128LX-BE-9	FREDDIE MAC POOL G01837 5.000% 07/01/3		06/01/2024	Paydown		444	444	495	486		(42)		(42)		444				9	07/01/2035	1.A
3128LX-BH-2	FREDDIE MAC Pool G01840 5.000% 07/01/3		06/01/2024	Paydown		19,978	19,978	22,243	21,845		(1,867)		(1,867)		19,978				415	07/01/2035	1.A
3128M6-AP-3	FREDDIE MAC POOL G04214 5.500% 05/01/3		06/01/2024	Paydown		1,262	1,262	1,439	1,418		(156)		(156)		1,262				29	05/01/2038	1.A
3128M9-NX-6	FREDDIE MAC POOL G07306 3.000% 02/01/4		06/01/2024	Paydown		3,895	3,895	3,831	3,844		51		51		3,895				52	02/01/2043	1.A
3128MJ-2W-9	FREDDIE MAC POOL G08788 3.500% 10/01/4		06/01/2024	Paydown		11,059	11,059	11,732	11,676		(617)		(617)		11,059				163	10/01/2047	1.A
3128MJ-6T-2	FHLMC POOL G08881 3.500% 06/01/49		06/01/2024	Paydown		5,425	5,425	5,730	5,712		(287)		(287)		5,425				80	06/01/2049	1.A
3128MJ-A5-9	FREDDIE MAC POOL G08027 5.500% 12/01/3		06/01/2024	Paydown		3,666	3,666	3,713	3,687		(21)		(21)		3,666				82	12/01/2034	1.A
3128MJ-FH-8	FREDDIE MAC POOL G08167 5.500% 12/01/3		06/01/2024	Paydown		1,293	1,293	1,330	1,322		(29)		(29)		1,293				30	12/01/2036	1.A
3128MJ-G3-8	FREDDIE MAC POOL G08217 6.000% 08/01/3		06/01/2024	Paydown		473	473	549	534		(60)		(60)		473				12	08/01/2037	1.A
3128MM-W7-4	FREDDIE MAC POOL G18669 2.500% 11/01/3		06/01/2024	Paydown		23,669	23,669	24,712	24,455		(785)		(785)		23,669				247	11/01/2032	1.A
31292G-Y4-2	FREDDIE MAC Pool C00731 6.500% 03/01/2		06/01/2024	Paydown		34	34	39	37		(3)		(3)		34				1	03/01/2029	1.A
31292J-BR-0	FREDDIE MAC POOL C01848 6.000% 06/01/3		06/01/2024	Paydown		1,313	1,313	1,356	1,336		(23)		(23)		1,313				34	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3		06/01/2024	Paydown		21	21	25	24		(3)		(3)		21				1	09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3		06/01/2024	Paydown		52	52	60	57		(5)		(5)		52				2	02/01/2031	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 10/01/49		06/01/2024	Paydown		58,763	58,763	58,506	58,521		242		242		58,763				624	10/01/2049	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49		06/01/2024	Paydown		70,416	70,416	70,452	70,441		(26)		(26)		70,416				520	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50		06/01/2024	Paydown		10,164	10,164	10,572	10,536		(371)		(371)		10,164				104	02/01/2050	1.A
3132GJ-WQ-8	FREDDIE MAC Pool Q03655 4.000% 10/01/4		06/01/2024	Paydown		4,370	4,370	4,719	4,668		(298)		(298)		4,370				64	10/01/2041	1.A
3132H3-HW-6	FREDDIE MAC POOL U90245 3.500% 10/01/4		06/01/2024	Paydown		15,356	15,356	16,382	16,247		(892)		(892)		15,356				252	10/01/2042	1.A
3132L5-L5-0	FREDDIE MAC POOL V80348 3.000% 08/01/4		06/01/2024	Paydown		15,207	15,207	16,217	16,131		(924)		(924)		15,207				189	08/01/2043	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4		06/01/2024	Paydown		1,921	1,921	1,832	1,835		85		85		1,921				31	03/01/2044	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28		06/01/2024	Paydown		25,131	25,131	27,426	26,335		(1,204)		(1,204)		25,131				341	10/01/2028	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4		06/01/2024	Paydown		43,790	43,790	44,117	44,085		(295)		(295)		43,790				629	01/01/2048	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4		06/01/2024	Paydown		11,189	11,189	11,841	11,780		(591)		(591)		11,189				162	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48		06/01/2024	Paydown		14,168	14,168	15,240	15,150		(982)		(982)		14,168				202	05/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53		06/01/2024	Paydown		76,978	76,978	76,978							76,978				1,198	07/01/2053	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 04/01/50		06/01/2024	Paydown		32,142	32,142	32,097	32,096		46		46		32,142				359	04/01/2050	1.A
31349S-A4-5	FREDDIE MAC ARM POOL 780927 6.344% 10/		05/01/2024	Paydown		1,229	1,229	1,277	1,264		(35)		(35)		1,229				27	10/01/2033	1.A
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 3.100% 10		06/25/2024	Paydown				74	266		(266)		(266)						30	10/25/2030	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		06/01/2024	Paydown				129	4		(4)		(4)						23	11/25/2026	1.A
31368H-LB-7	FEDERAL NATIONAL MORTGAGE ASSO Pool 1903		06/01/2024	Paydown		200	200	231	223		(23)		(23)		200				5	04/01/2032	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.493% 01		06/01/2024	Paydown		597	597	552	567		1		1		568		30	30	9	01/25/2033	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03		06/01/2024	Paydown		7,315	7,315	7,377	7,359		(44)		(44)		7,315				61	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05		06/01/2024	Paydown		64,009	64,009	62,871	63,083		926		926		64,009				803	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04		06/01/2024	Paydown		47,490	47,490	48,379	48,223		(733)		(733)		47,490				532	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02		06/01/2024	Paydown		35,994	35,994	36,634	36,481		(487)		(487)		35,994				403	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10		06/01/2024	Paydown		4,685	4,685	4,825	4,797		(112)		(112)		4,685				53	10/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1		06/01/2024	Paydown		514,867	514,867	465,151	496,814		18,054		18,054		514,867				6,381	10/25/2033	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1		06/01/2024	Paydown		44,237	44,237	43,137	43,253		985		985		44,237				567	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 5.800% 07		06/25/2024	Paydown		204,218	204,218	204,026	204,055		163		163		204,218				4,970	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 5.799% 07		06/25/2024	Paydown		197,184	197,184	197,123	197,133		51		51		197,184				4,870	07/25/2049	1.A
3136BQ-4N-6	FANNIE MAE SERIES 2024 5 CLASS BD 5.00		06/01/2024	Paydown		443,117	443,117	434,947			8,170		8,170		443,117				4,408	04/25/2051	1.A
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50		06/01/2024	Paydown		342,828	342,828	340,096	340,208		2,619		2,619		342,828				7,206	04/25/2049	1.A
3136BQ-GL-7	FANNIE MAE SERIES 2023 40 CLASS CA 6.0		06/01/2024	Paydown		395,696	395,696	391,677	391,959		3,737		3,737		395,696				9,822	08/25/2045	1.A
3136BQ-RA-9	FANNIE MAE SERIES 2023 54 CLASS GA 6.5		06/01/2024	Paydown		784,197	784,197	788,302	787,951		(3,755)		(3,755)		784,197				20,676	04/25/2049	1.A
3136BQ-RT-8	FANNIE MAE SERIES 2023 55 CLASS A 6.50		06/01/2024	Paydown		1,585,600	1,585,600	1,585,600	1,585,600						1,585,600				43,216	06/25/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136BQ-U8-0	FANNIE MAE SERIES 2024 8 CLASS A 5.500		06/01/2024	Paydown		1,120,389	1,120,389	1,113,211			7,178		7,178		1,120,389				9,346	05/25/2050	1.A
3136BR-P9-2	FANNIE MAE SERIES 2024 22 CLASS E 5.50		06/01/2024	Paydown		225,280	225,280	221,584			3,696		3,696		225,280				1,033	08/25/2052	1.A
3136BR-QN-0	FANNIE MAE SERIES 2024 16 CLASS DA 5.5		06/01/2024	Paydown		454,229	454,229	452,921			1,308		1,308		454,229				3,057	05/25/2049	1.A
31371M-7J-0	FEDERAL NATIONAL MORTGAGE ASSO POOL 2565		06/01/2024	Paydown		1,057	1,057	1,103	1,099		(41)		(41)		1,057				23	02/01/2037	1.A
31371M-KB-2	FEDERAL NATIONAL MORTGAGE ASSO Pool 2559		06/01/2024	Paydown		367	367	404	396		(29)		(29)		367				8	11/01/2035	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 7.867		06/15/2024	Paydown		473,373	473,373	473,965	473,902		(529)		(529)		473,373				11,656	03/15/2041	1.A
3137AF-DA-7	FREDDIE MAC CMO SER 3926 CLASS PW 4.00		06/01/2024	Paydown		478,250	478,250	528,915	490,831		(12,581)		(12,581)		478,250				7,961	09/15/2031	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500		06/01/2024	Paydown		46,381	46,381	48,718	48,232		(1,851)		(1,851)		46,381				504	04/15/2033	1.A
3137B4-KX-3	FREDDIE MAC SERIES 4253 CLASS PB 3.500		06/01/2024	Paydown		4,839	4,839	4,524	4,670		168		168		4,839				70	08/15/2041	1.A
3137BF-XU-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		06/01/2024	Paydown				2,865	359		(359)		(359)						221	12/25/2024	1.A FE
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P SERIES KO		06/01/2024	Paydown				2,091	210		(210)		(210)						107	12/25/2024	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000		06/01/2024	Paydown		21,724	21,724	23,174	22,949		(1,225)		(1,225)		21,724				272	03/15/2047	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		06/25/2024	Paydown		1,571	1,571	1,571	1,571						1,571				39	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF		06/25/2024	Paydown		158,937	158,937	158,937	158,937						158,937				3,281	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERTIFIC SERIES MO		06/15/2024	Call 100.0000		55,000	55,000	60,163	53,561		4,740		4,740		58,302		(3,302)	(3,302)	708	10/15/2029	1.B FE
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%		06/01/2024	Paydown		52,478	52,478	52,404	52,399		79		79		52,478				1,206	06/25/2045	1.A
3137HA-R6-5	FREDDIE MAC SERIES 5348 CLASS HA 6.000		06/01/2024	Paydown		806,522	806,522	804,002	803,981		2,542		2,542		806,522				19,663	04/25/2043	1.A
3137HB-3M-4	FREDDIE MAC SERIES 5366 CLASS MA 6.000		06/01/2024	Paydown		453,484	453,484	453,201	453,197		287		287		453,484				11,151	10/25/2049	1.A
3137HB-7E-8	FREDDIE MAC SERIES 5362 CLASS JD 6.000		06/01/2024	Paydown		187,014	187,014	188,271	188,263		(1,248)		(1,248)		187,014				4,605	03/25/2050	1.A
3137HB-BM-5	FREDDIE MAC SERIES 5364 CLASS BA 6.000		06/01/2024	Paydown		974,277	974,277	978,082	977,828		(3,552)		(3,552)		974,277				24,636	06/25/2049	1.A
3137HB-CY-8	FREDDIE MAC SERIES 5369 CLASS AH 5.500		06/01/2024	Paydown		2,461,258	2,461,258	2,458,566			2,692		2,692		2,461,258				43,904	12/25/2049	1.A
3137HB-G2-4	FREDDIE MAC SERIES 5379 CLASS A 5.500%		06/01/2024	Paydown		986,419	986,419	985,186			1,233		1,233		986,419				13,837	12/25/2049	1.A
3137HB-KG-8	FREDDIE MAC SERIES 5378 CLASS H 5.500%		06/01/2024	Paydown		811,524	811,524	812,792			(1,268)		(1,268)		811,524				11,328	05/25/2049	1.A
3137HB-T9-5	FREDDIE MAC SERIES 5387 CLASS QA 5.500		06/01/2024	Paydown		773,984	773,984	769,994			3,991		3,991		773,984				6,618	03/25/2050	1.A
3137HB-ZW-7	FREDDIE MAC SERIES 5389 CLASS ZU 6.500		06/01/2024	Paydown		576,587	576,587	574,064			2,523		2,523		576,587				5,620	03/25/2054	1.A
3137HC-JG-8	FREDDIE MAC SERIES 5397 CLASS KP 5.000		06/01/2024	Paydown		375,852	375,852	368,923			6,930		6,930		375,852				2,405	05/25/2051	1.A
3137HC-LA-8	FREDDIE MAC SERIES 5407 CLASS AM 6.000		06/01/2024	Paydown		384,947	384,947	387,533			(2,586)		(2,586)		384,947				1,925	05/25/2050	1.A
3137HC-QM-7	FREDDIE MAC SERIES 5410 CLASS KC 6.000		06/01/2024	Paydown		367,508	367,508	366,934			574		574		367,508				2,803	04/25/2051	1.A
3137HC-QW-5	FREDDIE MAC SERIES 5414 CLASS CD 5.500		06/01/2024	Paydown		317,175	317,175	314,598			2,577		2,577		317,175				1,454	01/25/2051	1.A
31385X-AZ-0	FEDERAL NATIONAL MORTGAGE ASSO Pool 5554		06/01/2024	Paydown		15,077	15,077	17,029	16,599		(1,521)		(1,521)		15,077				343	05/01/2033	1.A
31387D-JY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL 5808		06/01/2024	Paydown		98	98	112	107		(10)		(10)		98				3	05/01/2031	1.A
3138AX-KK-6	FEDERAL NATIONAL MORTGAGE ASSO Pool AJ56		06/01/2024	Paydown		4,528	4,528	4,853	4,805		(277)		(277)		4,528				67	12/01/2041	1.A
3138EG-CF-9	FEDERAL NATIONAL MORTGAGE ASSO Pool AL00		06/01/2024	Paydown		7,213	7,213	8,045	7,940		(727)		(727)		7,213				150	11/01/2040	1.A
3138L0-G3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AM02		06/01/2024	Paydown		2,394	2,394	2,275	2,307		87		87		2,394				39	08/01/2042	1.A
3138L3-NN-1	FEDERAL NATIONAL MORTGAGE ASSO POOL AM30		06/01/2024	Paydown		5,640	5,640	5,437	5,470		169		169		5,640				90	05/01/2043	1.A
3138L6-CG-1	FEDERAL NATIONAL MORTGAGE ASSO POOL AM54		06/01/2024	Paydown		3,780	3,780	3,790	3,774		6		6		3,780				64	03/01/2029	1.A
3138L6-LE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		06/01/2024	Paydown		13,424	13,424	14,051	13,749		(325)		(325)		13,424				222	04/01/2034	1.A
3138L6-LM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		06/01/2024	Paydown		22,521	22,521	22,887	22,768		(246)		(246)		22,521				375	06/01/2044	1.A
3138L6-PW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL AM57		06/01/2024	Paydown		3,711	3,711	3,669	3,672		39		39		3,711				64	04/01/2032	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26		06/03/2024	Paydown		49,720	49,720	53,953	51,649		(1,930)		(1,930)		49,720				509	08/01/2026	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28		06/01/2024	Paydown		8,303	8,303	8,339	8,309		(6)		(6)		8,303				107	01/01/2028	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37		06/03/2024	Paydown		161,171	161,171	187,632	182,858		(21,686)		(21,686)		161,171				2,190	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29		06/01/2024	Paydown		923	923	1,021	983		(60)		(60)		923				11	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28		06/01/2024	Paydown		13,198	13,198	13,037	13,064		134		134		13,198				198	04/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28		06/01/2024	Paydown		13,333	13,333	13,417	13,355		(22)		(22)		13,333				172	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28		06/01/2024	Paydown		2,172	2,172	2,108	2,119		53		53		2,172				32	04/01/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48		06/01/2024	Paydown		2,115	2,115	2,099	2,100		15		15		2,115				38	08/01/2048	1.A
3138MB-MB-9	FEDERAL NATIONAL MORTGAGE ASSO Pool AP75		06/01/2024	Paydown		8,551	8,551	9,092	9,030		(479)		(479)		8,551				107	09/01/2042	1.A
3138W5-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL AR75		06/01/2024	Paydown		4,614	4,614	4,922	4,876		(263)		(263)		4,614				68	03/01/2043	1.A
3138WW-K9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AT84		06/01/2024	Paydown		6,351	6,351	6,243	6,255		96		96		6,351				84	06/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0		06/01/2024	Paydown		8,801	8,801	8,244	8,629		172		172		8,801				149	07/25/2033	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 5.		06/25/2024	Paydown		107,035	107,035	107,470	107,422		(387)		(387)		107,035				2,636	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 5.		06/25/2024	Paydown		71,965	71,965	72,235	72,206		(241)		(241)		71,965				1,785	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 5.		06/25/2024	Paydown		71,965	71,965	72,190	72,166		(201)		(201)		71,965				1,776	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 5.		06/25/2024	Paydown		71,965	71,965	72,190	72,166		(201)		(201)		71,965				1,776	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34		06/01/2024	Paydown		1,314	1,314	1,332	1,320		(5)		(5)		1,314				30	04/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35		06/01/2024	Paydown		702	702	768	753		(51)		(51)		702				17	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35		06/01/2024	Paydown		420	420	456	448		(27)		(27)		420				9	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35		06/01/2024	Paydown		400	400	456	443		(43)		(43)		400				9	11/01/2035	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		06/01/2024	Paydown		14,176	14,176	13,938	13,953		223		223		14,176				219	08/01/2056	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47		06/01/2024	Paydown		13,135	13,135	14,047	13,966		(832)		(832)		13,135				221	09/01/2047	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29		06/01/2024	Paydown		3,834	3,834	3,837	3,831		4		4		3,834				65	01/01/2029	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49		06/01/2024	Paydown		7,934	7,934	8,737	8,646		(712)		(712)		7,934				135	02/01/2049	1.A
3140HS-W5-6	FNMA POOL BL1567 3.590% 02/01/29		06/01/2024	Paydown		2,322	2,322	2,582	2,473		(151)		(151)		2,322				35	02/01/2029	1.A
3140HT-Y9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL BL25		06/01/2024	Paydown		13,800	13,800	16,147	15,465		(1,666)		(1,666)		13,800				240	05/01/2031	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49		06/01/2024	Paydown		2,895	2,895	2,954	2,946		(51)		(51)		2,895				48	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49		06/01/2024	Paydown		2,259	2,259	2,317	2,309		(50)		(50)		2,259				38	06/01/2049	1.A
3140HV-C9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL BL36		06/01/2024	Paydown		957	957	1,036	1,027		(70)		(70)		957				14	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39		06/01/2024	Paydown		633	633	689	679		(45)		(45)		633				7	10/01/2039	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31		06/01/2024	Paydown		1,125	1,125	1,139	1,134		(9)		(9)		1,125				12	11/01/2031	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30		06/03/2024	Paydown		47,971	47,971	52,705	51,119		(3,148)		(3,148)		47,971				483	03/01/2030	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48		06/01/2024	Paydown		526	526	529	528		(3)		(3)		526				6	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50		06/01/2024	Paydown		755	755	771	769		(14)		(14)		755				8	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50		06/01/2024	Paydown		514	514	520	519		(5)		(5)		514				5	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50		06/01/2024	Paydown		456	456	467	466		(10)		(10)		456				4	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50		06/01/2024	Paydown		467	467	479	478		(11)		(11)		467				5	12/01/2050	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48		06/01/2024	Paydown		9,476	9,476	10,192	10,146		(670)		(670)		9,476				143	10/01/2048	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48		06/01/2024	Paydown		9,537	9,537	9,875	9,839		(302)		(302)		9,537				149	06/01/2048	1.A
3140LA-Q9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL BS04		06/01/2024	Paydown		1,265	1,265	1,291	1,289		(24)		(24)		1,265				12	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51		06/01/2024	Paydown		2,231	2,231	2,238	2,237		(6)		(6)		2,231				20	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46		06/25/2024	Paydown		1,657	1,657	1,691	1,688		(31)		(31)		1,657				17	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39		06/01/2024	Paydown		1,164	1,164	1,173	1,172		(8)		(8)		1,164				13	12/01/2039	1.A
3140LM-AS-8	FNMA POOL BS9916 6.490% 12/01/48		06/01/2024	Paydown		2,875	2,875	2,934	2,934		(59)		(59)		2,875				79	12/01/2048	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48		06/01/2024	Paydown		25,253	25,253	25,804	25,744		(490)		(490)		25,253				390	01/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53		06/01/2024	Paydown		20,227	20,227	20,185	20,185		42		42		20,227				492	05/01/2053	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36		06/01/2024	Paydown		745	745	768	765		(20)		(20)		745				17	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36		06/01/2024	Paydown		593	593	686	674		(81)		(81)		593				15	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37		06/01/2024	Paydown		1,146	1,146	1,304	1,272		(126)		(126)		1,146				25	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37		06/01/2024	Paydown		399	399	402	400		(1)		(1)		399				10	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37		06/01/2024	Paydown		135	135	147	145		(10)		(10)		135				3	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37		06/01/2024	Paydown		355	355	396	388		(34)		(34)		355				8	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37		06/01/2024	Paydown		63	63	72	70		(7)		(7)		63				2	03/01/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39		06/01/2024	Paydown		168	168	191	187		(19)		(19)		168				4	02/01/2039	1.A
31412S-4M-4	FEDERAL NATIONAL MORTGAGE ASSO Pool 9338		06/01/2024	Paydown		1,173	1,173	1,285	1,263		(90)		(90)		1,173				22	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38		06/01/2024	Paydown		8,682	8,682	9,320	9,272		(590)		(590)		8,682				199	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37		06/01/2024	Paydown		747	747	849	830		(83)		(83)		747				17	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37		06/01/2024	Paydown		142	142	150	148		(6)		(6)		142				4	11/01/2037	1.A
31414E-GE-8	FEDERAL NATIONAL MORTGAGE ASSO Pool 9637		06/01/2024	Paydown		1,021	1,021	1,147	1,124		(103)		(103)		1,021				26	06/01/2038	1.A
31415A-U8-2	FEDERAL NATIONAL MORTGAGE ASSO Pool 9813		06/01/2024	Paydown		332	332	371	364		(32)		(32)		332				8	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38		06/01/2024	Paydown		520	520	543	533		(12)		(12)		520				13	11/01/2038	1.A
31417C-DR-3	FEDERAL NATIONAL MORTGAGE ASSO Pool AB55		06/01/2024	Paydown		6,960	6,960	7,464	7,390		(430)		(430)		6,960				89	07/01/2042	1.A
31417D-AX-1	FEDERAL NATIONAL MORTGAGE ASSO Pool AB63		06/01/2024	Paydown		14,404	14,404	15,444	15,366		(962)		(962)		14,404				210	09/01/2042	1.A
31417F-3H-9	FEDERAL NATIONAL MORTGAGE ASSO POOL AB88		06/01/2024	Paydown		8,876	8,876	9,439	9,358		(482)		(482)		8,876				118	04/01/2043	1.A
31418A-JV-1	FEDERAL NATIONAL MORTGAGE ASSO Pool MA11		06/01/2024	Paydown		10,508	10,508	11,173	11,090		(582)		(582)		10,508				138	09/01/2042	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48		06/01/2024	Paydown		660	660	656	656		3		3		660				11	10/01/2048	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49		06/01/2024	Paydown		6,021	6,021	6,356	6,332		(311)		(311)		6,021				90	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49		06/01/2024	Paydown		68,214	68,214	68,241	68,231		(18)		(18)		68,214				613	09/01/2049	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49		06/01/2024	Paydown		49,588	49,588	49,371	49,383		205		205		49,588				524	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49		06/01/2024	Paydown		31,774	31,774	31,635	31,642		132		132		31,774				338	11/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		06/01/2024	Paydown		4,447	4,447	4,625	4,610		(163)		(163)		4,447				47	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50		06/01/2024	Paydown		3,877	3,877	4,033	4,020		(143)		(143)		3,877				40	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 03/01/50		06/01/2024	Paydown		8,120	8,120	8,430	8,404		(283)		(283)		8,120				85	03/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52		06/01/2024	Paydown		38,350	38,350	37,341	37,368		982		982		38,350				564	04/01/2052	1.A
347075-AB-9	FORT CARSON FAMILY HSG LLC CO 7.860% 1		06/15/2024	Redemption 100.0000		5,000	5,000	5,338			(22)		(22)		5,316		(316)	(316)	164	11/15/2029	1.D FE
35563C-AA-6	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/03/2024	Paydown		20,056	20,056	23,211	22,941		(63)		(63)		22,878		(2,822)	(2,822)	381	11/25/2055	1.A
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2024	Paydown		4,870	4,870	5,082	5,059						5,060		(190)	(190)	86	10/25/2052	1.B
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2024	Paydown		7,770	7,770	9,118	8,991		(20)		(20)		8,971		(1,201)	(1,201)	147	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2024	Paydown				15,231	14,051		(14,051)		(14,051)						642	11/25/2052	1.A
35563C-AW-8	FREDDIE MAC MILITARY HOUSING B SERIES 20		06/25/2024	Paydown				748	691		(691)		(691)						33	11/25/2052	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5		06/01/2024	Paydown		34,914	34,914	35,735	35,579		(666)		(666)		34,914				413	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H		06/01/2024	Paydown		34,102	34,102	34,015	34,018						34,018		84	84	452	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0		06/01/2024	Paydown		10,604	10,604	9,905	9,990		614		614		10,604				118	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0		06/01/2024	Paydown		9,196	9,196	8,823	8,870		326		326		9,196				114	05/25/2057	1.A
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		06/01/2024	Paydown				4,471	3,409		(3,409)		(3,409)						327	04/25/2053	1.A FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2024	Paydown		1,189	1,189	1,529	1,483		(294)		(294)		1,189				35	04/10/2037	1.D FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2024	Paydown		1,799	1,799	1,713	1,736		63		63		1,799				47	10/10/2041	1.F
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2024	Paydown		1,985	1,985	2,501	2,430		(445)		(445)		1,985				57	05/10/2037	1.G
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		06/10/2024	Paydown		8,407	8,407	8,994	8,897		(489)		(489)		8,407				192	05/10/2050	2.B FE
44563@-AF-2	HUNT MH BORROWER LLC 6.200% 12/01/55		06/03/2024	Redemption 100.0000		40,748	40,748	39,421	39,423		5		5		39,427		1,321	1,321	1,263	12/01/2055	1.F PL
50207#-AA-0	LHM FEE 5.900% 06/21/48		06/15/2024	Redemption 100.0000		94,070	94,070	94,070	94,070						94,070					06/21/2048	2.B PL
50208@-AA-1	LMH SPE AM LLC 4.350% 06/21/48		06/17/2024	Redemption 100.0000		35,134	35,134	35,134	35,134						35,134					06/21/2048	2.B PL
677071-AV-4	OHANA MILITARY COMM LLC SERIES 144A 6.		04/01/2024	Redemption 100.0000		1,542	1,542	2,060	2,003		(5)		(5)		1,998		(457)	(457)	47	10/01/2051	2.A FE
735000-TU-5	PORT OF OAKLAND CA SERIES R 2.299% 05/		05/16/2024	Redemption 100.0000		8,976	8,976	8,976	8,976						8,976				103	05/01/2032	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0909999999. Subtotal - Bonds - U.S. Special Revenues						21,374,123	21,374,123	21,543,432	12,075,586		(41,418)		(41,418)		21,388,846		(14,723)	(14,723)	357,556	XXX	XXX
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A		06/16/2024	Paydown		14,364	14,364	10,214	10,214		4,150		4,150		14,364				196	10/16/2039	2.C FE
00110X-AA-2	AFN ABSPROP001 LLC SERIES 2021 1A CLASS		06/20/2024	Paydown		7,725	7,725	6,283	6,343		1,382		1,382		7,725				85	05/20/2051	1.A FE
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21		06/17/2024	Redemption 100.0000		4,734,423	4,734,423	4,742,390	4,506,985		(768)		(768)		4,741,440		(7,017)	(7,017)	177,188	04/21/2027	2.A PL
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/		06/03/2024	Redemption 100.0000		361,902	361,902	361,902	361,902						361,902				9,275	01/11/2029	1.G PL
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		05/01/2024	Paydown		252,030	250,996	206,033	207,118		1,235		1,235		208,353		43,677	43,677	5,737	06/26/2037	2.B FM
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1		06/01/2024	Paydown		13,369	13,369	10,974	11,032		76		76		11,108		2,261	2,261	297	06/26/2037	2.C FM
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A		06/15/2024	Paydown		9,532	9,532	6,220	6,220		3,312		3,312		9,532				153	05/15/2039	5.B FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20		06/15/2024	Paydown		3,643	3,643	3,642	3,642						3,643				54	01/15/2047	2.B FE
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06		06/25/2024	Paydown		48,417	48,417	20,851	21,800		537		537		22,337		26,080	26,080	461	08/25/2036	1.A FM
02376*-AA-0	AMER AIRLINE 16-1 A PTT 4.140% 06/15/2		06/17/2024	Redemption 100.0000		112,312	112,312	112,312	112,312						112,312				2,325	06/15/2027	1.E PL
023765-AA-8	AMER AIRLINE 16 2 AA PTT SERIES AA 3.2		06/15/2024	Redemption 100.0000		5,625	5,625	5,288	5,404		25		25		5,428		197	197	90	12/15/2029	1.G FE
02376A-AA-7	AMER AIRLINE 17 2 AA PTT SERIES AA 3.3		04/15/2024	Redemption 100.0000		6,765	6,765	6,748	6,753		1		1		6,754		12	12	113	10/15/2029	1.F FE
023771-R9-1	AMER AIRLINE 16 3 AA PTT 3.000% 10/15/		04/15/2024	Redemption 100.0000		3,699	3,699	3,679	3,684		1		1		3,685		13	13	55	10/15/2028	1.F FE
02377A-AA-6	AMER AIRLINE 14 1 A PTT SERIES A 3.700		04/01/2024	Redemption 100.0000		103,649	103,649	101,319	102,607		109		109		102,716		933	933	1,918	10/01/2026	2.C FE
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		04/01/2024	Paydown		9,628	7,703	6,378	6,501		19		19		6,520		3,108	3,108	163	09/25/2046	2.A FM
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006		06/03/2024	Paydown		13,403	13,403	11,097	11,311		48		48		11,359		2,044	2,044	287	09/25/2046	2.B FM
031162-BV-1	AMGEN INC 3.625% 05/22/24		05/22/2024	Maturity		5,000,000	5,000,000	4,896,200	4,966,697		33,303		33,303		5,000,000				90,625	05/22/2024	2.A FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		06/01/2024	Paydown		103,159	103,159	97,567	97,950		5,210		5,210		103,159				1,880	10/25/2067	1.A FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C		06/01/2024	Paydown		15,871	15,871	14,870	14,992		878		878		15,871				289	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C		06/01/2024	Paydown		7,863	7,863	6,211	6,257		1,606		1,606		7,863				52	09/25/2066	1.A
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024 3 C		06/01/2024	Paydown		4,943	4,943	4,721			222		222		4,943				59	11/26/2068	1.F FE
034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024 2 C		06/01/2024	Paydown		47,292	47,292	47,291			1		1		47,292				1,050	01/25/2069	1.C FE
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 20244 CL		06/01/2024	Paydown		170,025	170,025	170,023			2		2		170,025				1,637	01/25/2069	1.A FE
034943-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2024 4 C		06/01/2024	Paydown		30,914	30,914	30,914							30,914				312	01/25/2069	1.F FE
03770F-AA-6	APOLLO AVIATION SECURITIZATION 4.076%		06/26/2024	Paydown		190,711	190,711	190,711	7,845		182,865		182,865		190,711				17,607	01/15/2043	1.F FE
03770F-AC-2	APOLLO AVIATION SECURITIZATION SERIES 20		06/12/2024	Paydown		(102,374)	(102,374)	(66,214)	(28,270)		(74,103)		(74,103)		(102,374)					01/15/2043	4.B FE
03770F-AC-2	APOLLO AVIATION SECURITIZATION SERIES 20		06/30/2024	Paydown													20,373	20,373		01/15/2043	4.B FE
03790C-AA-9	APL FINANCE LLC SERIES 2023 1A CLASS A 1		06/20/2024	Paydown		1,071,592	1,071,592	1,062,254	1,062,499		9,093		9,093		1,071,592				26,976	07/21/2031	1.C FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A		04/30/2024	Paydown		12,530	12,530	12,152	10,963		298		298		12,530				192	07/30/2050	2.C FE
03959K-AA-8	ARCHROCK PARTNERS LP FIN SERIES 144A 6		06/05/2024	GAINBRIDGE LIFE INSURANCE CO D		1,002,134	1,000,000	1,000,000	1,000,000						1,000,000		2,134	2,134	46,979	04/01/2027	3.C FE
040104-FW-6	ARGENT SECURITIES INC SERIES 2004 W3 CLA		06/25/2024	Paydown		101,387	101,387	93,910	95,308		191		191		95,499		5,888	5,888	1,401	02/25/2034	1.A FM
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS		06/16/2024	Paydown		10,154	10,154	8,051	8,051		2,104		2,104		10,154				205	11/18/2038	3.A FE
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SERIES 14		06/01/2024	Redemption 100.0000		2,603	2,603	2,362			4		4		2,366		237	237	70	12/01/2050	1.G FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		06/01/2024	Paydown				1,589	794		(794)		(794)						82	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		06/01/2024	Paydown				1,311	733		(733)		(733)						73	05/15/2052	1.A FE
05607Y-AL-5	B2R MORTGAGE TRUST SERIES 2015-1 CLASS C		06/01/2024	Various		77,159	77,159	79,429	77,172		(119)		(119)		77,053		106	106	1,648	05/15/2048	1.A FE
05607Y-AL-5	B2R MORTGAGE TRUST SERIES 2015-1 CLASS C		05/01/2024	Paydown		1,214,119	1,214,119	1,249,842	1,214,321		(1,350)		(1,350)		1,212,971		1,147	1,147	19,910	05/15/2048	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05607Y-AN-1	B2R MORTGAGE TRUST SERIES 2015-1 CLASS D		06/01/2024	Paydown		944,742	944,742	973,032	945,831		(1,584)		(1,584)		944,246		496	496	22,820	05/15/2048	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL		06/01/2024	Paydown				10,723	2,912		(695)		(695)		2,217		(2,217)	(2,217)	1,141	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.705%		06/01/2024	Paydown				303	178		(178)		(178)						16	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.495%		06/03/2024	Paydown				369	181		(181)		(181)						31	05/15/2050	1.A FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		06/01/2024	Paydown		583,954	583,954	583,951	583,748		205		205		583,954				15,436	01/25/2063	1.A FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023		06/01/2024	Paydown		19,446	19,446	19,446	19,438		7		7		19,446				536	01/25/2063	1.C FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20		06/20/2024	Paydown		85,000	85,000	84,438	84,459		541		541		85,000				797	10/22/2046	1.F FE
073879-T2-4	BEAR STEARNS ASSET BACKED SEC SERIES 200		04/25/2024	Paydown		4,742	4,742	2,854	2,974		38		38		3,012		1,730	1,730	92	10/25/2035	3.A FM
075887-BL-2	BECTON DICKINSON AND CO 3.875% 05/15/2		05/15/2024	Various		1,000,000	1,000,000	1,000,613	998,986		1,014		1,014		1,000,000				19,375	05/15/2024	2.B FE
075887-BV-0	BECTON DICKINSON AND CO 3.363% 06/06/2		06/06/2024	Various		4,670,000	4,670,000	4,555,215	4,637,596		32,404		32,404		4,670,000				78,526	06/06/2024	2.B FE
081331-AB-6	BELVOIR LAND LLC SERIES A 1 144A 5.030		06/15/2024	Redemption 100.0000		14,541	14,541	14,432			37		37		14,469		72	72	366	12/15/2025	1.D FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2		06/01/2024	Paydown				2,404	1,043		(1,043)		(1,043)						161	02/15/2051	1.A FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6		06/01/2024	Paydown				1,138	517		(38)		(38)		479		(479)	(479)	70	10/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7		06/01/2024	Paydown				2,457	1,275		(1,275)		(1,275)						169	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14		06/01/2024	Paydown				813	423		(423)		(423)						49	12/15/2061	1.A FE
09531M-AA-8	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C		06/15/2024	Paydown		1,381,256	1,381,256	1,381,179	1,381,173		83		83		1,381,256				40,619	11/15/2030	1.F FE
10567M-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		41,246	41,246	41,295			(48)		(48)		41,246				357	10/25/2063	1.A FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		4,684	4,684	4,684	4,683		1		1		4,684				178	10/25/2063	1.F FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20		06/25/2024	Paydown		39,131	39,131	38,727			404		404		39,131				1,767	01/25/2063	1.C FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		112,914	112,914	112,912	112,839		75		75		112,914				3,633	09/25/2063	1.C FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202		06/01/2024	Paydown		37,757	37,757	37,314	21,932		1,305		1,305		37,757				1,630	07/25/2062	1.C FE
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		80,836	80,836	80,835			1		1		80,836				1,008	03/25/2064	1.A FE
10569L-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		16,167	16,167	16,167							16,167				211	03/25/2064	1.F FE
10569U-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		39,988	39,988	39,987	39,984		4		4		39,988				1,139	06/25/2063	1.A FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		72,730	72,730	72,728	72,704		26		26		72,730				1,801	05/25/2063	1.A FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		10,390	10,390	10,390	10,386		4		4		10,390				263	05/25/2063	1.C FE
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		48,563	48,563	48,563							48,563				1,060	12/01/2063	1.C FE
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		15,486	15,486	15,486							15,486				355	12/01/2063	1.F FE
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		05/28/2024	Paydown		22,121	22,121	22,121							22,121				118	04/25/2054	1.A Z
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		25,726	25,726	25,726							25,726				273	04/25/2054	1.A FE
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		05/28/2024	Paydown		1,896	1,896	1,896							1,896				10	04/25/2054	1.A Z
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20		06/01/2024	Paydown		2,205	2,205	2,205							2,205				24	04/25/2054	1.A FE
11042A-AA-2	BRITISH AIR 13-1 A PTT 4.625% 06/20/24		06/20/2024	Redemption 100.0000		58,026	58,026	61,508	58,266		(239)		(239)		58,026				1,342	06/20/2024	1.E FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9		06/15/2024	Redemption 100.0000		13,054	13,054	12,728	12,779		14		14		12,793		261	261	189	09/15/2036	1.D FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9		06/15/2024	Redemption 100.0000		173,693	173,693	148,528	151,326		1,630		1,630		152,956		20,737	20,737	3,387	03/15/2033	1.G FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.		06/20/2024	Various		2,075	2,075	1,873	1,931		12		12		1,943		131	131	39	03/20/2033	1.D FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A		05/15/2024	Redemption 100.0000		18,956	18,956	19,068	19,009		(3)		(3)		19,006		(50)	(50)	403	11/15/2032	1.G FE
11702@-AA-4	BRUNSWICK ASSET FINANCING LLC 5.750% 0		06/28/2024	Redemption 100.0000		7,252,683	7,252,683	7,252,683	7,252,683						7,252,683				210,831	07/02/2028	1.E PL
123918-AA-2	BX TRUST SERIES 2023 VLT2 CLASS A 144A		06/17/2024	Call 100.0000		10,000,000	10,000,000	9,949,649	9,945,441		(3,186)		(3,186)		9,942,255		57,745	57,745	386,865	06/15/2040	1.A
123918-AC-8	BX TRUST SERIES 2023 VLT2 CLASS B 144A		06/17/2024	Call 100.0000		10,000,000	10,000,000	9,949,839	9,943,651		(4,832)		(4,832)		9,938,819		61,181	61,181	429,971	06/15/2040	1.A
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		06/01/2024	Paydown				4,965	1,608		(173)		(173)		1,435		(1,435)	(1,435)	287	11/13/2050	1.A FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12510H-AA-8	CAPITAL AUTOMOTIVE REIT SERIES 2020 1A C		06/15/2024	Paydown		119	119	115			4		4		119				1	02/15/2050	1.A FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C		06/17/2024	Paydown		438	438	439	439		(1)		(1)		438				5	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C		06/17/2024	Paydown		3,125	3,125	3,125	3,125						3,125				48	03/15/2052	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C		06/17/2024	Paydown		6,250	6,250	6,043	6,054		196		196		6,250				170	09/15/2053	1.E FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016		06/01/2024	Paydown				667	210		(31)		(31)		179		(179)	(179)	46	11/10/2049	1.A FE
12516N-AD-3	CCAS LLC SERIES 2024 1A CLASS A 144A 7		06/24/2024	Various		4,499,961	4,500,000	4,499,961			(11)		(11)		4,499,950		11	11	4,452	06/16/2031	1.F FE
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE SERIES 201		06/01/2024	Paydown				916	532		(532)		(532)						50	01/15/2053	1.A FE
12551M-AE-9	CIFC FUNDING LTD SERIES 2017 5A CLASS B		06/27/2024	Call 100.0000		5,500,000	5,500,000	4,658,500	4,948,783		46,087		46,087		4,994,870		505,130	505,130	289,472	11/16/2030	1.E FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A		06/01/2024	Paydown		20,222	20,222	20,100	20,112		109		109		20,222				301	08/25/2048	1.A
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1		06/18/2024	Paydown		21,750	21,750	18,443	18,521		3,229		3,229		21,750				149	02/18/2046	1.F FE
12565K-AE-7	CLI FUNDING LLC SERIES 2022 1A CLASS A 1		06/18/2024	Paydown		5,000	5,000	4,249	4,283		717		717		5,000				57	01/18/2047	1.F FE
12592X-BE-5	COMM MORTGAGE TRUST 0.946% 03/10/48		06/01/2024	Paydown				3,030	712		(712)		(712)						280	03/10/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 0.962% 05/10/48		06/01/2024	Paydown				79,123	10,908		(10,908)		(10,908)						4,336	05/10/2048	1.B FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA		06/01/2024	Paydown				19,584	3,589		(671)		(671)		2,918		(2,918)	(2,918)	980	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA		04/01/2024	Paydown				143	60		(3)		(3)		57		(57)	(57)	6	05/10/2051	1.B FE
12623S-AF-7	COMM MORTGAGE TRUST SERIES 2012-CR5 CLAS		04/01/2024	Paydown				64			25		25		25		(25)	(25)	80	12/10/2045	1.A FE
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 S		06/01/2024	Paydown				48,332	6,926		(2,725)		(2,725)		4,201		(4,201)	(4,201)	3,662	04/15/2050	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		06/01/2024	Paydown		272	272	252	257		16		16		272				3	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		06/01/2024	Paydown		163	163	154	156		7		7		163				2	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014		06/01/2024	Paydown		288	288	287	287		1		1		288				4	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		06/01/2024	Paydown		257,376	257,376	254,053	254,346		3,030		3,030		257,376				5,585	06/25/2067	1.A FE
12665L-AA-2	COLT FUNDING LLC SERIES 2024 2 CLASS A1		06/01/2024	Paydown		89,939	89,939	89,939							89,939				1,199	04/25/2069	1.A FE
12665L-AB-0	COLT FUNDING LLC SERIES 2024 2 CLASS A2		06/01/2024	Paydown		22,485	22,485	22,485							22,485				310	04/25/2069	1.C FE
12666K-AJ-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022		06/15/2024	Call 100.0000		13,200,000	13,200,000	13,167,000	13,186,334		13,666		13,666		13,200,000				638,983	06/15/2039	1.G FE
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		06/01/2024	Paydown		38,357	38,357	36,512	33,680		2,945		2,945		36,625		1,732	1,732	2,475	05/25/2034	1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2004		06/01/2024	Paydown		28,961	29,172	23,183	23,463		(37)		(37)		23,426		5,535	5,535	661	02/25/2035	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		06/20/2024	Paydown		18,295	28,756	22,551	22,616		58		58		22,674		(4,380)	(4,380)	519	02/20/2047	1.A FM
126694-R7-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006		06/20/2024	Paydown		41,524	44,272	35,958	35,978		92		92		36,070		5,454	5,454	745	05/20/2046	1.A FM
14677Y-AA-6	CARTIGA ASSET FINANCE TRUST LL SERIES 20		06/15/2024	Paydown		1,612,877	1,612,877	1,610,941	1,611,535		1,342		1,342		1,612,877				47,370	03/15/2035	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1		06/17/2024	Paydown		9,204	9,204	9,206	9,204		(1)		(1)		9,204				138	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TR SERIES 2018-1		06/15/2024	Paydown		83,440	83,440	83,311	83,401		39		39		83,440				1,329	06/15/2043	2.A FE
14988#-AA-1	CEAMER FINANCE LLC 3.712% 03/22/31		05/15/2024	Paydown		98,018	98,018	96,057	96,542		1,476		1,476		98,018				1,855	03/22/2031	2.B PL
14989@-AA-2	CEAMER FINANCE II LLC 6.930% 05/15/38		05/28/2024	Paydown		182,828	182,828	182,828	182,828						182,828				6,369	05/15/2038	2.B PL
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82		05/01/2024	Redemption 100.0000		15,456	15,456	15,813	15,686		(6)		(6)		15,680		(224)	(224)	373	02/01/2038	1.C FE
161929-AS-3	CHASE MORTGAGE FINANCE CORPO SERIES 24 2		06/01/2024	Paydown		76,918	76,918	76,798			120		120		76,918				1,229	02/25/2055	1.A FE
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		06/01/2024	Paydown		37,884	37,884	35,877	32,451		3,581		3,581		36,032		1,852	1,852	2,517	07/25/2034	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		04/01/2024	Paydown			3,098	2,517	2,550		13		13		2,563		(2,563)	(2,563)	62	11/25/2035	1.A FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		06/25/2024	Paydown			(15,474)	(12,844)	(13,263)		(97)		(97)		(13,360)		13,360	13,360	307	11/25/2036	1.A FM
17323V-BF-1	CITIGROUP COMMERICAL MORTGAGE SERIES 201		06/01/2024	Paydown				6,056	1,115		(315)		(315)		800		(800)	(800)	430	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		06/01/2024	Paydown				2,874	840		(153)		(153)		687		(687)	(687)	228	11/10/2048	1.B FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		06/03/2024	Paydown				6,811	2,627		(2,627)		(2,627)						534	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		06/01/2024	Paydown				4,540	2,416		(2,416)		(2,416)						302	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201		06/01/2024	Paydown				373	179		(179)		(179)						20	11/10/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
18271#-AA-8	CLARUS CAPITAL LLC 8.093% 09/30/31		06/20/2024	Redemption 100.0000		16,931,229	16,931,229	16,931,229	14,695,268						16,931,229				462,798	09/30/2031	2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 8.093% 09/30/31		06/20/2024	Redemption 100.0000		5,643,743	5,643,743	5,643,743	4,899,020						5,643,743				175,746	09/30/2031	2.C PL
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2		06/01/2024	Paydown		103,285	103,285	103,285	103,258		27		27		103,285				1,510	02/25/2067	1.C FE
19688T-AB-1	COLT FUNDING LLC SERIES 2024 1 CLASS A2		06/01/2024	Paydown		139,761	139,761	139,759			2		2		139,761				2,678	02/25/2069	1.C FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3		06/01/2024	Paydown		14,558	14,558	14,558							14,558				286	02/25/2069	1.F FE
20030N-CR-0	COMCAST CORP 3.700% 04/15/24		04/15/2024	Maturity		4,000,000	4,000,000	3,934,240	3,983,607		16,393		16,393		4,000,000				74,000	04/15/2024	1.G FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2		06/01/2024	Paydown		303	303	302	302						302		1	1	6	07/25/2025	1.A FM
23166M-AA-1	CUSHMAN WAKEFIELD US SERIES 144A 6.75		06/12/2024	Various		458,205	458,000	458,000	458,000						458,000		205	205	17,862	05/15/2028	3.C FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA		05/20/2024	Paydown		875	875	825			50		50		875				11	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA		05/20/2024	Paydown		1,250	1,250	1,187	592		57		57		1,250				19	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA		05/20/2024	Paydown		5,625	5,625	5,144	4,585		456		456		5,625				116	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA		05/22/2024	Paydown		6,500	6,500	6,496	6,497		3		3		6,500				91	11/20/2051	2.B FE
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375% 07/15/2		03/29/2024	Call 100.0563		1,613,909	1,613,000	1,602,015	1,605,895		1,081		1,081		1,606,976		6,024	6,024	62,080	07/15/2025	2.C FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20		06/01/2024	Paydown				5,381	2,659		(101)		(101)		2,558		(2,558)	(2,558)	433	06/10/2050	1.B FE
26078J-AE-0	DUPONT DE NEMOURS INC 5.319% 11/15/38		06/17/2024	Call 100.0000		4,742,000	4,742,000	5,644,687	5,509,038		(18,623)		(18,623)		5,490,415		(748,415)	(748,415)	414,944	11/15/2038	2.A FE
26251B-AS-5	DRSLF 2013 28A A3L SERIES 2013 28A CLASS		05/15/2024	Call 100.0000		4,636,000	4,636,000	4,030,886	4,254,421		21,726		21,726		4,276,147		359,853	359,853	205,204	08/15/2030	2.B FE
26983B-AC-5	EAGLE RE LTD SERIES 2021 1 CLASS M1C 144		06/25/2024	Paydown		148,937	148,937	148,937	137,887		11,050		11,050		148,937				6,038	10/25/2033	1.G FE
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 13.485% 10/		05/10/2024	Redemption 100.0000		154,762	154,762	154,762	50,298						154,762				4,774	10/30/2025	4.B Z
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022		06/25/2024	Paydown		17,969	17,969	17,477	17,618		351		351		17,969				321	03/25/2052	2.B FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20		04/25/2024	Paydown			(248)	(144)	(137)	(9)	(1)		(10)		(147)		147	147	2	05/25/2037	6. FM
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20		06/20/2024	Paydown		7,884	7,884	7,829			55		55		7,884				83	02/20/2055	1.G FE
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20		05/20/2024	Paydown		10,599	10,599	10,524			74		74		10,599				53	02/20/2055	2.B Z
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST SERIES 200		06/25/2024	Paydown		65,711	65,711	63,499	64,321		456		456		64,777		934	934	1,018	12/25/2034	1.A FM
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0		06/15/2024	Redemption 100.0000		18,961	18,961	18,961	18,961						18,961				309	04/15/2031	1.B PL
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS		06/15/2024	Paydown		8,941	8,941	8,977	8,941						8,941				179	02/15/2042	1.G FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1		06/01/2024	Paydown		2,079	2,079	2,078	2,078		1		1		2,079				20	01/25/2051	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20		06/01/2024	Paydown		502,204	502,204	496,693	497,165		5,039		5,039		502,204				11,755	08/25/2067	1.A FE
31684H-AA-8	FIGRE TRUST SERIES 2024 HE1 CLASS A 144A		06/25/2024	Paydown		162,078	162,078	162,076			1		1		162,078				1,455	03/25/2054	1.A FE
31684H-AB-6	FIGRE TRUST SERIES 2024 HE1 CLASS B 144A		06/25/2024	Paydown		5,403	5,403	5,403							5,403				50	03/25/2054	1.D FE
316927-AB-8	FIGRE TRUST SERIES 2024 HE2 CLASS B 144A		06/25/2024	Paydown		3,684	3,684	3,683							3,684				18	05/25/2054	1.D FE
33768N-AA-0	FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL		05/01/2024	Paydown		5,898	5,898	5,898	5,894		4		4		5,898				122	05/17/2027	1.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		06/01/2024	Paydown		36,436	36,436	37,011	36,903		(468)		(468)		36,436				412	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		06/01/2024	Paydown		25,901	25,901	26,306	26,230		(329)		(329)		25,901				285	10/25/2049	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV		06/01/2024	Paydown		3,717	3,717	3,753	3,746		(29)		(29)		3,717				51	10/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.		04/01/2024	Redemption 100.0000		2,080	2,080	1,740	1,785		3		3		1,788		292	292	43	03/31/2038	2.B FE
35042A-AD-5	FOUNDATION FINANCE TRUST SERIES 2023 1A		06/15/2024	Paydown		198,311	198,311	197,220	197,320		991		991		198,311				8,384	12/15/2043	2.C FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.		06/01/2024	Paydown		180,556	180,556	178,625			1,931		1,931		180,556				8,564	11/25/2067	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.		06/01/2024	Paydown		125,853	125,853	125,852	125,827		27		27		125,853				3,718	08/25/2068	1.F
36171F-AC-7	GCAT SERIES 2023 NQM4 CLASS A3 144A 4.		06/01/2024	Paydown		23,474	23,474	20,692	20,692		2,782		2,782		23,474				430	05/25/2067	1.F FE
36228F-AK-2	GSAMP TRUST CMO SER 1998-3 CLASS A 5.0		06/01/2024	Paydown		2,536	2,536	2,502	2,523		1		1		2,524		13	13	59	09/19/2027	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 0.		05/01/2024	Paydown		1,051	1,051	645	304	340	(4)		336		640		411	411	1	03/25/2037	1.A FM
3622EU-AD-8	GSAA TRUST SERIES 2007-2 CLASS AF4A 0.		05/01/2024	Paydown		1,051	1,051	489	494						493		558	558	1	03/25/2037	5.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015		06/01/2024	Paydown				59,912	7,252		(2,990)		(2,990)		4,262		(4,262)	(4,262)	3,864	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019		06/01/2024	Paydown				507	292		(292)		(292)						30	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019		06/01/2024	Paydown				557	314		(314)		(314)						30	09/01/2052	1.A FE
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29		05/28/2024	Redemption 100.0000		1,141,026	1,141,026	1,141,026	1,120,772						1,141,026				36,196	08/31/2029	2.B FE
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29		06/25/2024	Redemption 100.0000		2,718,965	2,718,965	2,718,965	2,670,702						2,718,965				113,880	08/31/2029	2.B Z
38305#-AC-2	GORILLA INVESTOR LLC 11.689% 03/15/27		05/15/2024	Redemption 100.0000		96,253	96,253	96,311	96,294		(4)		(4)		96,290		(37)	(37)	4,698	03/15/2027	1.F PL
38305#-AD-0	GORILLA INVESTOR LLC 11.189% 03/15/27		05/15/2024	Redemption 100.0000		25,387	25,387	25,218	26,160		(89)		(89)		26,071		(684)	(684)	1,186	03/15/2027	1.F PL
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		06/17/2024	Paydown		32,041	32,041	29,272	29,821		53		53		29,874		2,166	2,166	476	01/19/2038	1.A FM
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		06/25/2024	Paydown		9,135	9,135	9,135	9,135						9,135				146	12/25/2025	2.C FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20		06/01/2024	Paydown		1,971	1,971	1,952	1,957		14		14		1,971				34	04/17/2039	1.G FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20		06/01/2024	Paydown		2,177	2,177	2,177	2,176		1		1		2,177				22	01/17/2041	1.G FE
43785*-AA-9	HOMETAP INVESTMENT PARTNERS II 10.314%		06/27/2024	Redemption 100.0000		43,307,937	43,307,937	43,145,728	43,172,560		8,059		8,059		43,180,619		127,318	127,318	1,260,799	11/23/2027	2.A PL
44148J-AM-1	HOTWIRE FUNDING LLC SERIES 2024 1A CLASS		06/24/2024	Various		2,283,778	2,250,000	2,250,000							2,250,000		33,778	33,778	13,782	06/20/2054	3.B FE
44563@-AE-5	HUNT MH BORROWER LLC 6.200% 12/01/55		06/03/2024	Redemption 100.0000		28,638	28,638	28,638	28,638						28,638				888	12/01/2055	1.F PL
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%		04/15/2024	Redemption 100.0000		92,977	92,977	92,977	92,977						92,977				2,227	10/15/2037	1.F PL
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS		06/01/2024	Paydown		274,887	274,887	274,884	274,782		106		106		274,887				4,845	05/25/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS		06/01/2024	Paydown		582,637	582,637	582,630	582,226		411		411		582,637				13,425	08/25/2067	1.A FE
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS		06/01/2024	Paydown		305,759	305,759	305,759	305,567		193		193		305,759				8,539	10/25/2067	1.A FE
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS		06/01/2024	Paydown		69,902	69,902	69,902	69,838		64		64		69,902				1,963	02/25/2068	1.D FE
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004		06/25/2024	Paydown		31,455	31,455	29,835	29,964		106		106		30,070		1,385	1,385	641	11/25/2034	1.A FM
465685-AJ-4	ITC HOLDINGS CORP 3.650% 06/15/24		06/15/2024	Maturity		2,000	2,000	1,975	1,998		2		2		2,000				37	06/15/2024	2.B FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL		06/17/2024	Paydown		18,875	18,875	21,358	21,200		(2,325)		(2,325)		18,875				311	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL		06/17/2024	Paydown		1,868	1,868	2,136	2,107		(239)		(239)		1,868				37	10/15/2077	2.A FE
46590X-AY-2	JBS USA FOOD FINANCE 5.750% 04/01/33		06/28/2024	Redemption 100.0000		1,051,408	1,051,408	1,038,001	1,038,454		524		524		1,038,978		12,429	12,429	30,228	04/01/2033	2.C FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%		06/25/2024	Paydown		18,801	18,801	18,408	18,451		350		350		18,801				296	07/25/2052	1.B
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2024	Paydown		2,057	2,057	2,306	2,278		(221)		(221)		2,057				42	10/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		06/17/2024	Paydown		1,734	1,734	1,930	1,910		(176)		(176)		1,734				32	02/16/2065	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201		06/17/2024	Paydown		2,875	2,875	2,873	2,874						2,874		2	2	50	01/17/2073	1.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2024	Paydown		2,846	2,846	2,845	2,845		1		1		2,846				43	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2024	Paydown		14,035	14,035	14,032	14,033		2		2		14,035				254	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2024	Paydown		27,258	27,258	29,456	29,268		(2,009)		(2,009)		27,258				360	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017		06/17/2024	Paydown		706	706	850	831		(124)		(124)		706				16	08/15/2062	2.B FE
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		06/28/2024	Paydown					(3,578)		19		19		(5)		5	5	(8,884)	03/25/2036	1.A FE
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		06/28/2024	Paydown		19,413	19,459	9,959	(11,879)		355		355		10,184		9,229	9,229	793	03/25/2036	1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200		06/28/2024	Paydown					(1,760)		12		12						(10)	03/25/2036	2.B Z
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201		06/01/2024	Paydown				2,170	498		(168)		(168)		331		(331)	(331)	228	02/15/2048	1.A FE
46647P-CK-0	JPMORGAN CHASE & SERIES F2F 5.927% 06/		06/23/2024	Call 100.0000		8,000,000	8,000,000	7,514,480	7,827,856		182,015		182,015		8,009,872		(9,872)	(9,872)	38,760	06/23/2025	1.E FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		06/01/2024	Paydown		30,165	30,165	30,487	30,330		29		29		30,359		(195)	(195)	415	12/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C		06/01/2024	Paydown		4,671	4,671	4,689	4,683		(12)		(12)		4,671				66	01/25/2048	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019 1A C		06/15/2024	Paydown		1,511	1,511	1,326			185		185		1,511				24	08/15/2073	2.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA		06/17/2024	Paydown		7,794	7,794	8,934	8,825		(1,031)		(1,031)		7,794				125	10/17/2072	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C		06/25/2024	Paydown		38,794	38,794	37,278	37,416		1,378		1,378		38,794				406	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C		06/01/2024	Paydown		20,147	20,147	19,398	19,454		692		692		20,147				379	01/25/2053	1.A
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2024 1 C		06/01/2024	Paydown		183,872	183,872	183,240			632		632		183,872				3,654	06/25/2054	1.A FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202		06/17/2024	Paydown		17,566	17,566	17,566	17,566						17,566				236	01/01/2070	1.F FE
477164-AA-5	JETBLUE AIRWAYS CORP SERIES 1A 4.000%		05/15/2024	Redemption 100.0000		24,539	24,539	24,539	24,539						24,539				491	11/15/2032	1.G FE
48250E-AU-9	KKR FINANCIAL CLO LTD SERIES 30A CLASS C		06/28/2024	Call 100.0000		3,000,000	3,000,000	2,808,600	2,842,673		11,994		11,994		2,854,668		145,333	145,333	161,700	10/17/2031	1.F FE
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 07		05/07/2024	Paydown		49,694	49,694	49,694	49,694						49,694				1,002	07/15/2031	2.B PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.935% 0		05/31/2024	Redemption 100.0000		16,055,000	16,055,000	16,055,000	7,159,071						16,055,000				217,467	02/05/2026	1.E FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A		06/15/2024	Paydown		2,921,301	2,921,301	2,914,653	2,914,890		6,412		6,412		2,921,301				87,431	07/15/2035	1.F FE
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1		06/03/2024	Paydown		48,906	48,906	35,824	36,918		414		414		37,333		11,574	11,574	592	02/25/2036	1.A FM
525241-AL-9	LEHMAN XS TRUST SERIES 2007 1 CLASS WF1		06/01/2024	Paydown		5,401	12,112	10,186			49		49		10,235		(4,833)	(4,833)	341	01/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A		06/25/2024	Paydown		18,790	18,790	15,933	16,478		66		66		16,543		2,247	2,247	340	09/25/2047	1.A FM
529043-AD-3	LEXINGTON REALTY TRUST 4.400% 06/15/24		06/15/2024	Various		1,000,000	1,000,000	979,531	998,132		1,868		1,868		1,000,000				22,000	06/15/2024	2.B FE
53161D-AA-3	OASIS SECURITISATION SERIES 2023 1A CLAS		06/15/2024	Paydown		991,920	991,920	988,524	988,729		3,191		3,191		991,920				28,661	02/15/2035	1.G FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC SERIES 2019		04/09/2024	Call 100.0000		22,980,000	22,980,000	22,445,949	22,648,789		145,804		145,804		22,794,593		185,407	185,407	654,440	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4		06/15/2024	Paydown		43,271	43,271	43,271	43,270		1		1		43,271				775	03/15/2044	2.C
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62		06/05/2024	Paydown		87,022	87,022	87,020	87,020		2		2		87,022				953	11/05/2035	1.F FE
55286P-AA-1	MCR MORTGAGE TRUST SERIES 2024 HTL CLASS		06/17/2024	Paydown		410,214	410,214	409,189			1,025		1,025		410,214				8,032	02/15/2037	1.A FE
55286P-AC-7	MCR MORTGAGE TRUST SERIES 2024 HTL CLASS		06/15/2024	Paydown		683,691	683,691	681,982			1,709		1,709		683,691				14,615	02/15/2037	1.D FE
55286P-AE-3	MCR MORTGAGE TRUST SERIES 2024 HTL CLASS		06/15/2024	Paydown		546,953	546,953	545,585			1,368		1,368		546,953				13,914	02/15/2037	1.G FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA		06/15/2024	Paydown		250,748	250,748	250,747	250,743		4		4		250,748				7,494	05/15/2063	1.F FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4		06/15/2024	Paydown		19,300	19,300	19,118	19,233		67		67		19,300				318	05/15/2043	1.G FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2		06/01/2024	Paydown		653	653	651	651						651		2	2	16	04/21/2034	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20		06/01/2024	Paydown		36,150	36,150	18,500	19,282		545		545		19,828		16,322	16,322	643	07/25/2035	1.A FM
608934-AA-3	MOMNT TECHNOLOGIES TRUST SERIES 2023 1A		06/20/2024	Paydown		2,417,641	2,417,641	2,417,464	2,417,454		187		187		2,417,641				62,147	03/20/2045	1.G FE
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20		06/01/2024	Paydown				1,675	755		(63)		(63)		692		(692)	(692)	101	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20		06/01/2024	Paydown				2,775	1,501		(98)		(98)		1,403		(1,403)	(1,403)	153	03/15/2052	1.A FE
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202		06/01/2024	Paydown		343,622	343,622	338,234	338,597		5,026		5,026		343,622				8,831	08/25/2053	1.A
62927#-AT-3	NFL VENTURES LP 3.420% 04/15/45		04/15/2024	Redemption 100.0000		12,184	12,184	12,184	12,184						12,184				208	04/15/2045	1.E FE
62946A-AC-8	NPRL 2017-1A A1 3.372% 10/21/47		06/20/2024	Paydown		18,813	18,813	18,813	18,813						18,813				274	10/21/2047	1.G FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20		06/25/2024	Paydown		17,651	17,651	17,650	17,650		1		1		17,651				309	11/25/2025	2.C FE
636220-AB-1	NATIONAL GENERAL HOLDINGS CORP 6.750%		05/15/2024	Maturity		45,500,000	45,500,000	47,962,941	45,953,961		(453,961)		(453,961)		45,500,000				1,535,625	05/15/2024	2.A FE
636220-AC-9	NATIONAL GENERAL HOLDINGS CORP 6.750%		05/15/2024	Maturity		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				371,250	05/15/2024	2.A FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		06/15/2024	Paydown		4,829	4,829	4,404	4,505		324		324		4,829				57	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1		06/15/2024	Paydown		4,832	4,832	4,832	4,832						4,832				73	11/15/2046	2.B FE
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004		06/01/2024	Paydown		75,917	75,917	65,801	66,076		76		76		66,152		9,765	9,765	1,466	07/25/2034	1.A FM
67115#-AC-1	OSP LAKESIDE INTERMEDIATE HOLD 10.310%		06/28/2024	Redemption 100.0000		1,795,369	1,795,369	1,777,106	1,784,764		1,299		1,299		1,787,344		8,025	8,025	85,811	07/31/2026	2.B PL
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		157,203	157,203	157,146	157,077		126		126		157,203				4,108	01/25/2063	1.C FE
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		35,148	35,148	35,148	35,124		24		24		35,148				977	07/25/2063	1.A FE
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		158,166	158,166	158,164	158,053		113		113		158,166				4,633	07/25/2063	1.C FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67118@-AA-4	ORTHOPEDIC FINANCIAL SERVICES 6.265% 0		06/17/2024	Redemption 100.0000		1,498,511	1,498,511	1,491,018	1,491,794		211		211		1,492,005		6,506	6,506	40,380	08/15/2032	1.F PL
67118@-AB-2	ORTHOPEDIC FINANCIAL SERVICES 7.265% 0		06/17/2024	Redemption 100.0000		107,590	107,590	107,052	107,105		14		14		107,119		470	470	3,354	08/15/2032	2.B PL
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		97,666	97,666	97,664			1		1		97,666				2,095	12/25/2063	1.C FE
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		10,852	10,852	10,852							10,852				239	12/25/2063	1.F FE
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		19,977	19,977	19,977							19,977				316	12/25/2063	1.C FE
67118L-AD-3	ONSLOW BAY FINANCIAL LLC SERIES 2022 NQM		06/01/2024	Paydown		9,522	9,522	9,434	5,850		98		98		9,522				226	09/25/2062	1.F FE
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		14,845	14,845	14,844							14,845				233	01/25/2064	1.A FE
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		9,278	9,278	9,278							9,278				149	01/25/2064	1.C FE
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		18,556	18,556	18,548			7		7		18,556				284	01/25/2064	1.F FE
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		65,108	65,108	65,108			1		1		65,108				459	02/25/2064	1.A FE
67118X-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		10,851	10,851	10,851							10,851				80	02/25/2064	1.C FE
67118X-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		13,022	13,022	13,022							13,022				98	02/25/2064	1.F FE
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		29,577	29,577	29,577							29,577				159	05/25/2064	1.C FE
67119C-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		16,238	16,238	16,238							16,238				89	05/25/2064	1.F FE
67119F-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		2,429	2,429	2,429							2,429				22	03/25/2064	1.C FE
67119F-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		2,429	2,429	2,429							2,429				23	03/25/2064	1.F FE
67181D-AD-3	OAK ST INVT GRADE NET LEASE FD SERIES 20		06/20/2024	Paydown		313	313	312	312						313				3	10/20/2050	1.C FE
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		80,394	80,394	80,393	80,341		53		53		80,394				2,116	06/25/2063	1.C FE
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		160,788	160,788	160,785	160,683		104		104		160,788				4,136	06/25/2063	1.A FE
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		148,199	148,199	147,481			718		718		148,199				7,157	03/25/2063	1.A FE
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		137,331	137,331	137,329	137,210		121		121		137,331				3,928	03/25/2063	1.C FE
67448G-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		8,645	8,645	8,513	8,517		128		128		8,645				253	03/25/2063	1.F FE
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		11,169	11,169	11,168							11,169				322	11/25/2063	1.F FE
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		247,705	247,705	247,703			2		2		247,705				2,521	12/01/2064	1.A FE
67448N-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		33,778	33,778	33,778							33,778				361	12/01/2064	1.C FE
67448N-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM		06/01/2024	Paydown		33,778	33,778	33,777			1		1		33,778				367	12/01/2064	1.F FE
67449C-AB-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM		06/01/2024	Paydown		14,879	14,879	14,958			(79)		(79)		14,879				136	10/25/2063	1.C FE
677071-AU-6	OHANA MILITARY COMM LLC SERIES 144A 6.		04/01/2024	Redemption 100.0000		11,774	11,774	12,339			(3)		(3)		12,336		(561)	(561)	353	10/01/2051	1.D FE
69328@-AA-6	PDIF GCF CLO ISSUER 2022-1 LLC 7.927%		05/22/2024	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				69,254	02/22/2035	1.C PL
69328@-AE-8	PDIF GCF CLO ISSUER 2022-1 LLC 12.327%		05/22/2024	Paydown		4,613,052	4,613,052	4,613,052	4,613,052						4,613,052				287,995	02/22/2035	2.C PL
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1		06/01/2024	Paydown		15,073	15,073	15,362	15,320		(248)		(248)		15,073				204	10/25/2049	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14		06/01/2024	Paydown		15,592	15,592	15,592	15,582		10		10		15,592				395	08/25/2057	1.C FE
69548A-AB-7	PAGAYA AI DEBT SELECTION TRUST SERIES 20		04/15/2024	Paydown		1,375	1,375	1,375							1,375				23	07/15/2031	1.G FE
69548A-AC-5	PAGAYA AI DEBT SELECTION TRUST SERIES 20		04/15/2024	Paydown		875	875	875							875				17	07/15/2031	2.C FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE 6.000%		06/28/2024	Redemption 100.0000		1,204,069	1,204,069	1,204,069	1,157,639						1,204,069				36,729	10/26/2025	1.E PL
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C		06/18/2024	Paydown		424,214	424,214	424,210			3		3		424,214				4,930	02/18/2039	1.G FE
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C		04/18/2024	Paydown		238,042	238,042	238,040			2		2		238,042				864	02/18/2039	2.B Z
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 08/10/41		06/10/2024	Various		87,154	87,154	87,154	87,154						87,154				1,083	08/10/2041	1.E
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS		06/20/2024	Paydown		205,904	205,904	205,904	205,904						205,904				3,493	12/22/2036	1.G FE
74834L-AV-2	QUEST DIAGNOSTICS INC 4.250% 04/01/24		04/01/2024	Maturity		1,000,000	1,000,000	1,006,082	1,000,000						1,000,000				21,250	04/01/2024	2.B FE
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023		06/01/2024	Paydown		78,541	78,541	78,540	78,495		45		45		78,541				2,455	09/25/2043	1.A FE
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		04/01/2024	Paydown		1,074	1,476	1,172	1,180		9		9		1,189		(114)	(114)	30	06/25/2036	1.G FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		06/01/2024	Paydown		10,366	13,245	10,516	10,588		101		101		10,688		(323)	(323)	380	06/25/2036	2.A FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		04/01/2024	Paydown		1,775	2,438	1,936	1,949		14		14		1,963		(189)	(189)	49	06/25/2036	1.G FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		06/03/2024	Paydown		17,124	21,881	17,372	17,491		168		168		17,659		(535)	(535)	628	06/25/2036	2.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		06/28/2024	Paydown					(5,425)		8		8		(1)		1	1	37	01/25/2037	1.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		06/28/2024	Paydown		40,275	41,449	30,744	(33,516)		327		327		31,017		9,258	9,258	2,410	01/25/2037	1.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		06/28/2024	Paydown					(4,742)		8		8						64	01/25/2037	5.C FE
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-		06/01/2024	Paydown		28,375	28,375	27,590	26,499		1,876		1,876		28,375				756	01/25/2052	1.A
74939F-AA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024		06/01/2024	Paydown		678	678	678							678				3	06/25/2044	1.A FE
74939F-AB-3	WOODWARD CAPITAL MANAGEMENT SERIES 2024		06/01/2024	Paydown		1,696	1,696	1,696							1,696				9	06/25/2044	1.A FE
74970V-AJ-1	RIN LTD SERIES 2024 1A CLASS E 144A 11.		06/28/2024	Various		2,000,000	2,000,000	2,000,000							2,000,000					07/20/2037	3.C FE
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		06/01/2024	Paydown		22,171	23,640	18,532	18,726		(42)		(42)		18,683		3,488	3,488	568	09/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20		06/01/2024	Paydown		87,307	105,170	87,477	88,195		184		184		88,378		(1,072)	(1,072)	3,148	07/25/2036	6. FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		06/25/2024	Paydown		35,392	25,225	20,476	20,669		97		97		20,765		14,627	14,627	747	11/25/2036	1.A FM
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		06/01/2024	Paydown		20,999	20,999	20,123	20,182		817		817		20,999				219	01/25/2052	1.A
75410R-AU-0	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS		06/01/2024	Paydown		7,000	7,000	6,909	6,914		85		85		7,000				88	01/25/2052	1.A
75884R-AT-0	REGENCY CENTERS LP 3.750% 06/15/24		06/15/2024	Maturity		5,000	5,000	4,925	4,994		6		6		5,000				94	06/15/2024	2.A FE
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06		05/01/2024	Paydown		5,054	6,754	4,667			(145)		(145)		4,522		532	532	108	01/25/2036	3.B FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06		06/01/2024	Paydown		552	1,555	1,074			11		11		1,086		(533)	(533)	34	01/25/2036	3.C FM
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20		05/01/2024	Paydown		2	2	1	1						1		1	1		08/25/2036	1.A FM
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 7		06/25/2024	Paydown		20,767	20,767	19,990	20,251		37		37		20,288		480	480	686	05/25/2039	1.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200		06/01/2024	Paydown		12,179	18,342	12,662	12,915		80		80		12,995		(817)	(817)	463	09/25/2037	3.B FM
77879@-AB-0	ROTOLO CONSULTANTS INC 10.109% 01/15/2		03/31/2024	Redemption 100.0000		10,000	10,000	9,943	6,288		18		18		9,967		33	33	156	01/15/2029	3.A PL
77879@-AD-6	ROTOLO CONSULTANTS INC 10.109% 01/15/2		03/31/2024	Redemption 100.0000		11,233	11,233	11,120			4		4		11,124		109	109	94	01/15/2029	2.B Z
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2		04/25/2024	Paydown		13,750	13,750	13,750	13,750						13,750				359	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2		04/25/2024	Paydown		3,516	3,516	3,422	3,457		59		59		3,516				97	07/25/2052	2.C FE
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2		04/25/2024	Paydown		13,750	13,750	13,750							13,750				189	01/25/2054	2.C FE
78398B-AC-5	SCG HOTEL ISSUER INC SERIES 2023 NASH CL		05/15/2024	Paydown		1,500,000	1,500,000	1,496,246	1,496,380		3,620		3,620		1,500,000				79,685	12/15/2040	1.D FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1		06/15/2024	Paydown		23,400	23,400	20,095	20,862		2,538		2,538		23,400				237	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1		06/15/2024	Paydown		3,900	3,900	3,935	3,923		(23)		(23)		3,900				56	06/15/2046	2.B FE
785592-AM-8	SABINE PASS LIQUEFACTION SERIES WI 5.6		06/07/2024	Redemption 100.0000		66,000	66,000	72,447	66,960		(450)		(450)		66,510		(510)	(510)	2,846	03/01/2025	2.A FE
79581U-AB-0	SALUDA GRADE ALTERNATIVE MORTG SERIES 20		06/01/2024	Paydown		17,130	17,130	17,129	17,129		1		1		17,130				514	11/25/2053	1.G FE
81375W-BV-7	SECURITIZED ASSET BACKED RECEI SERIES 20		06/25/2024	Paydown		18,984	18,984	18,849	18,870		14		14		18,885		99	99	412	09/25/2034	1.A FM
81743C-AV-7	SEQUOIA MORTGAGE TRUST SERIES 2024 5 CLA		06/01/2024	Paydown		980	980	967			13		13		980				5	06/25/2054	1.A FE
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA		06/01/2024	Paydown		1,262	1,262	1,223	1,234		28		28		1,262				18	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA		06/01/2024	Paydown		11,919	11,919	12,090	12,055		(136)		(136)		11,919				174	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA		06/01/2024	Paydown		3,480	3,480	3,509	3,503		(22)		(22)		3,480				51	02/25/2048	1.A
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		04/30/2024	Paydown		1,750	1,750	1,754	1,752		(2)		(2)		1,750				25	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020 1 CLASS		04/30/2024	Paydown		4,750	4,750	4,751	4,751		(1)		(1)		4,750				79	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A		04/25/2024	Paydown		13,375	13,375	13,356	13,362		13		13		13,375				260	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A		04/25/2024	Paydown		1,750	1,750	1,685	1,704		46		46		1,750				21	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A		04/25/2024	Paydown		5,625	5,625	5,625	5,625						5,625				88	01/25/2052	2.C FE
82323M-AA-7	SAIL 2018 1 CN Series 2018 1 Class B 1		06/12/2024	Tax Free Exchange		(102,256)	(378,577)	(102,256)	(102,256)						(102,256)					09/15/2065	2.C S
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		06/20/2024	Paydown		2,125	2,125	1,953	1,977		148		148		2,125				34	01/20/2050	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A		06/20/2024	Paydown		875	875	813	821		54		54		875				16	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		06/20/2024	Paydown		938	938	788	252		147		147		938				7	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021 1A CLASS A		06/20/2024	Paydown		8,208	8,208	7,858	7,304		337		337		8,208				87	08/20/2051	2.B FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A 4.100% 10/01/2		04/01/2024	Redemption 100.0000		12,192	12,192	12,192	12,192						12,192				250	10/01/2029	3.A FE
84858E-AA-4	SPIRIT AIR 2015-1 PTT B 4.450% 10/01/2		04/01/2024	Maturity		4,625	4,625	4,635	4,629						4,629		(3)	(3)	103	10/01/2025	4.A FE
85208#-AA-5	SPRINT INTERMEDIATE HLDGS III SPRINT INT		05/16/2024	TAX FREE EXCHANGE		33,656,692	33,656,692	33,656,692	33,656,692						33,656,692				791,546	06/30/2025	2.C Z
85208#-AB-3	SPRINT INTERMEDIATE HLDGS III SPRINT INT		05/16/2024	TAX FREE EXCHANGE		29,871,124	29,871,124	29,871,124	29,857,952						29,871,124				13,172	06/30/2025	2.C Z
85208@-AA-7	SPRINT INTERMEDIATE HLDGS III SPRINT INT		05/16/2024	TAX FREE EXCHANGE			1,841,524													06/30/2026	2.C Z
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A		06/20/2024	Paydown		875	875	809	810		65		65		875				11	06/20/2051	1.A FE
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018 1A		06/20/2024	Paydown		625	625	597			28		28		625				5	10/20/2048	1.C FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A		06/20/2024	Paydown		2,937	2,937	2,939	2,812		(1)		(1)		2,937				83	06/20/2053	1.C FE
86212X-AP-5	STORE MASTER FUNDING LLC SERIES 2024 1A		06/20/2024	Paydown		208	208	208							208				2	05/20/2054	1.C FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		06/20/2024	Paydown		3,438	3,438	3,418	3,435		3		3		3,438				60	04/20/2045	1.C FE
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SERIES 20		06/03/2024	Paydown		16,018	16,018	14,685	14,740		1,278		1,278		16,018				344	01/25/2035	1.A FM
86362V-AD-4	STRUCTURED ASSET SECURITIES CO SERIES 20		06/25/2024	Paydown		11,401	11,401	8,949	10,766		83		83		10,850		551	551	157	01/25/2037	1.A FM
863667-AF-8	STRYKER CORP 3.375% 05/15/24		05/15/2024	Maturity		5,000	5,000	4,954	4,997		3		3		5,000				84	05/15/2024	2.A FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-		05/20/2024	Paydown		224,159	224,159	224,095	224,107		52		52		224,159				6,366	11/20/2048	1.F FE
86805*-AA-4	TAI I US BRIDGE 1 LLC 4.250% 04/23/2		05/16/2024	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				40,848	04/23/2025	2.B PL
87289B-AA-2	TCP DLF VIII 2018 CLO 7.046% 02/28/30		06/28/2024	Paydown		2,180,052	2,180,052	2,180,058	2,180,056		(4)		(4)		2,180,052				78,033	02/28/2030	1.A FE
87335*-AB-9	TPR FUNDING 2022-1 LLC 7.829% 12/15/32		01/15/2024	Paydown		275,736	275,736	275,736	275,736						275,736					12/15/2032	1.D FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201		06/01/2024	Paydown		1,064	1,064	1,054	445		620		620		1,064				125	11/25/2048	1.A
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%		06/01/2024	Paydown		128,716	128,716	128,715	128,702		14		14		128,716				3,973	10/25/2063	1.A FE
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024 CE		06/01/2024	Paydown		37,174	37,174	37,174			1		1		37,174				758	01/25/2064	1.A FE
89183E-AA-9	TOWD POINT MORTGAGE TRUST SERIES 2024 CE		06/25/2024	Paydown		60,414	60,414	60,413			1		1		60,414				317	05/25/2064	1.A FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25		05/16/2024	Redemption 100.0000		3,904,325	3,904,325	3,887,833	3,169,684		120,183		120,183		3,888,920		15,405	15,405	118,259	08/25/2030	1.G PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25		05/16/2024	Redemption 100.0000		3,903,348	3,903,348	3,884,585	1,330,903		52,104		52,104		3,885,285		18,063	18,063	67,290	08/25/2030	1.G PL
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021		06/20/2024	Paydown		21,250	21,250	17,747	17,910		3,340		3,340		21,250				165	03/20/2046	1.F FE
901397-AJ-8	TWIN BROOK CLO SERIES 2024 1A CLASS D 14		06/24/2024	Various		2,000,000	2,000,000	2,000,000							2,000,000				14,845	07/20/2036	2.B FE
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 04/01/26		04/01/2024	Various		243,933	243,933	261,028	247,047		(1,074)		(1,074)		245,973		(2,039)	(2,039)	7,196	04/01/2026	1.F FE
90346W-AA-1	US AIRWAYS INC 3.950% 11/15/25		05/15/2024	Redemption 100.0000		208,163	208,163	207,780	208,016		39		39		208,055		108	108	4,111	11/15/2025	2.A FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5.		04/15/2024	Redemption 100.0000		96,025	96,025	96,255	96,159		(4)		(4)		96,155		(130)	(130)	2,821	04/15/2029	1.E FE
90932J-AA-0	UNITED AIR 2019 2 AA PTT SERIES AA 2.7		05/01/2024	Redemption 100.0000		6,382	6,382	5,520	5,600		33		33		5,633		749	749	86	11/01/2033	1.E FE
90932P-AA-6	UNITED AIRLINES INC SERIES A 4.000% 04		04/11/2024	Redemption 100.0000		179,399	179,399	179,455	179,392		5		5		179,396		3	3	4,021	04/11/2026	1.G FE
91679R-AA-7	UPSTART PASS THROUGH TRUST SERIES 2020 S		06/20/2024	Paydown		32,027	32,027	32,027	32,027						32,027				439	04/20/2028	1.D FE
91680B-AA-9	UPSTART PASS THROUGH TRUST SERIES 2020 S		06/01/2024	Paydown		16,206	16,206	16,206	16,206						16,206				233	03/20/2028	1.C FE
92537H-AA-9	VERUS SECURITIZATION TRUST SERIES 2019 I		06/01/2024	Paydown		243,388	243,388	236,391	237,837		5,551		5,551		243,388				3,636	07/25/2059	1.A FE
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2		06/01/2024	Paydown		228,192	228,192	228,190	228,038		154		154		228,192				5,877	03/25/2068	1.A FE
92539D-AC-2	VERUS SECURITIZATION TRUST SERIES 2023 2		06/01/2024	Paydown		5,071	5,071	5,096			(25)		(25)		5,071				58	03/25/2068	1.F FE
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023 3		06/01/2024	Paydown		84,417	84,417	84,416	84,355		62		62		84,417				2,409	03/25/2068	1.C FE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92539G-AC-5	VERUS SECURITIZATION TRUST SERIES 2023 3		06/01/2024	Paydown		57,404	57,404	56,637	56,655		749		749		57,404				1,716	03/25/2068	1.F FE
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023 4		06/01/2024	Paydown		123,446	123,446	123,416	119,546		104		104		123,446				2,983	05/25/2027	1.C FE
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024 1		06/01/2024	Paydown		25,801	25,801	25,801							25,801				542	01/25/2069	1.F FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		04/01/2024	Redemption 100.0000		31,949	31,949	31,949	31,128		822		822		31,949				200	10/14/2049	1.F PL
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20		06/01/2024	Paydown		30,083	30,083	30,083							30,083				295	05/25/2054	1.A FE
92922F-XA-1	WAMU MORTGAGE PASS THROUGH SERIES 2004 A		06/25/2024	Paydown		2,645	2,645	2,285	2,318		12		12		2,329		316	316	68	07/25/2044	1.A FM
92936U-AA-7	WP CAREY INC 4.600% 04/01/24		04/01/2024	Various		2,000,000	2,000,000	2,012,010	2,000,000						2,000,000				46,000	04/01/2024	2.A FE
931427-AT-5	WALGREENS BOOTS ALLIANCE 4.100% 04/15/		06/05/2024	GAINBRIDGE LIFE INSURANCE CO D		739,740	1,000,000	775,066	778,649		1,580		1,580		780,229		(40,489)	(40,489)	26,422	04/15/2050	2.C FE
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A		06/03/2024	Paydown		19,894	20,036	16,789	16,966		74		74		17,040		2,854	2,854	379	09/25/2046	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O		06/28/2024	Paydown		29,410	21,302	18,116	18,156		21		21		18,177		11,232	11,232	555	04/25/2047	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005		06/01/2024	Paydown		69,622	69,622	62,455	62,784		87		87		62,872		6,751	6,751	1,430	03/25/2035	1.A FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A		06/25/2024	Paydown		29,668	29,668	25,722	25,955		47		47		26,003		3,665	3,665	645	01/25/2045	4.A FM
93934F-DF-6	WAMU MORTGAGE PASS THROUGH SERIES 2005-8		06/01/2024	Paydown		1,959	3,624	2,718	2,704		11		11		2,715		(756)	(756)	89	10/25/2035	4.B FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		06/01/2024	Paydown		1,620	1,620	1,046	1,065		4		4		1,069		550	550	11	10/25/2036	4.C FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS SERIES 20		06/01/2024	Paydown		1,943	1,943	1,536	1,464		4		4		1,468		476	476	13	10/25/2036	5.B FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		06/03/2024	Paydown		7,349	7,349	4,433	2,066	2,521	(38)		2,483		4,550		2,800	2,800	45	09/25/2036	1.A FM
93935H-AH-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-7		06/03/2024	Paydown		8,480	8,480	3,998	4,007		(27)		(27)		3,981		4,499	4,499	52	09/25/2036	5.A FM
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.		06/15/2024	Paydown		29,584	29,584	28,590	29,037		547		547		29,584				514	09/15/2044	2.A FE
94978#-AX-5	WELLS FARGO BANK NORTHWEST PASS THROUGH		06/10/2024	Redemption 100.0000		75,135	75,135	75,135	75,135						75,135				2,122	10/10/2024	2.B
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019		06/01/2024	Paydown		7,269	7,269	7,340	7,322		2		2		7,324		(54)	(54)	108	10/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1		06/01/2024	Paydown		9,516	9,516	9,152	9,218		299		299		9,516				137	07/25/2047	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201		06/01/2024	Paydown				1,847	856		(87)		(87)		769		(769)	(769)	123	03/15/2050	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS		06/15/2024	Paydown		1,501	1,501	1,412	1,215		81		81		1,501				19	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS		06/15/2024	Paydown		11,992	11,992	11,964	11,614		28		28		11,992				272	03/15/2052	2.B FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20		06/15/2024	Paydown		76,914	76,914	58,101	60,930		15,984		15,984		76,914				1,014	05/15/2046	1.F FE
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014		06/01/2024	Paydown		1,334	1,334	1,345	1,342		(8)		(8)		1,334				20	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014		06/01/2024	Paydown		475	475	481	477		(2)		(2)		475				8	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014		06/01/2024	Paydown		157	157	159	158		(1)		(1)		157				2	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015		06/01/2024	Paydown		181	181	184	183		(2)		(2)		181				3	01/20/2045	1.A
98258P-AC-1	WT HOLDINGS INC SERIES QIB 144A 5.500%		06/05/2024	GAINBRIDGE LIFE INSURANCE CO D		4,725,765	5,000,000	4,468,110	4,555,785		37,844		37,844		4,593,629		132,136	132,136	195,903	04/30/2028	3.A FE
98887Y-AG-2	ZAIS CLO 11 LIMITED SERIES 2018-11A CLAS		06/20/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				288,693	01/20/2032	1.E FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS		04/30/2024	Paydown		3,883	3,883	3,616	3,650		233		233		3,883				63	07/30/2051	2.B FE
98944#-AA-7	ZEPHYRUS AERO 1 LLC 8.050% 04/30/30		06/05/2024	Redemption 100.0000		529,513	529,513	529,513	529,513						529,513				4,936	04/30/2030	2.A PL
BES2NT-DW-2	KWOR ACQUISITION INC 12.750% 12/22/28		06/28/2024	Redemption 100.0000		759,147	759,147	759,147	130,285						759,147				14,544	12/22/2028	5.B GI
BES2QS-36-9	LUV CAR WASH GROUP LLC 11.064% 03/15/27		06/27/2024	DIRECT FUNDING		1,354,672	1,354,672	1,354,672							1,354,672				26,729	03/15/2027	2.C Z
BES2QS-36-9	LUV CAR WASH GROUP LLC 11.064% 03/15/27		04/01/2024	Redemption 100.0000		3,436	3,436	3,436							3,436				29	03/15/2027	2.C Z
BES2VV-MV-0	ASP MCS ACQUISITION CORP 11.563% 10/20/		06/30/2024	Redemption 100.0000		838	838	14,286	2,462		(607)		(607)		1,855		(1,017)	(1,017)	50	10/20/2025	5.B GI
BES2XY-ZU-0	CHERRY BEKAERT LLP 10.590% 06/30/28		05/23/2024	Redemption 100.0000		569,620	569,620	569,620							569,620				(3,898)	06/30/2028	2.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 10.552% 10		05/01/2024	Redemption 100.0000		448,000	448,000	448,000	276,311						448,000				12,978	10/03/2028	5.B GI
BES32W-30-7	TA WEG HOLDINGS LLC 11.564% 10/02/27		04/24/2024	Various					(5,199,375)										(28,189)	10/02/2027	2.B Z
BES32W-30-7	TA WEG HOLDINGS LLC 11.564% 10/02/27		04/24/2024	Redemption 0.0000																10/02/2027	2.B Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.000% 10/02/27		06/27/2024	DIRECT FUNDING		5,332,314	5,299,300	5,299,300	3,868,004						5,299,300		33,014	33,014	230,409	10/02/2027	4.C Z
BES32W-31-5	TA WEG HOLDINGS LLC 11.000% 10/02/27		04/01/2024	Redemption 100.0000		27,192	27,192	27,192	24,622						27,192				42	10/02/2027	4.C Z
BES33B-EN-0	COBBLE FUNDING LLC 1.000% 05/28/60		05/28/2024	Paydown		238,798	238,798	238,798	238,798						238,798				1,194	05/28/2060	2.B Z
BES33B-EP-5	LOCKES HOLDINGS LLC 1.000% 05/28/60		05/28/2024	Paydown		186,034	186,034	186,034	186,034						186,034				930	05/28/2060	3.A Z
BES3EF-AH-6	GC WAVES HOLDINGS INC 11.343% 08/11/28		06/28/2024	Redemption 100.0000		650	650	644	644		1		1		644		6	6	42	08/11/2028	5.B GI
BES3G2-3V-0	PATHSTONE FAMILY OFFICE LLC 12.087% 05/		06/21/2024	Redemption 100.0000		569,627	569,627	569,627	268,293						569,627				15,271	05/15/2029	5.B GI
BES3H6-T4-2	ROYAL HOLDCO CORP 11.052% 12/30/27		06/28/2024	Redemption 100.0000		33,818	33,818	33,395	31,145		30		30		33,437		381	381	1,790	12/30/2027	2.B Z
BES3JS-Q0-3	CV HCS RATED FEEDER LP 4.000% 10/04/53		06/25/2024	Redemption 100.0000		3,650,553	3,650,553	3,650,553	2,110,617						3,650,553				46,271	10/04/2053	1.F Z
BES3JS-Q1-1	CV HCS RATED FEEDER LP 6.000% 10/04/53		04/22/2024	Redemption 100.0000		1,113,997	1,113,997	1,113,997	640,899						1,113,997				21,030	10/04/2053	4.A Z
BES3MY-BX-0	CORRAGH FINANCE DESIGANTED AC 7.900%		06/27/2024	Redemption 100.0000		349,608	349,608	349,608	222,493						349,608				10,714	06/23/2028	2.A Z
BES3N0-AF-3	LENDBUZZ AUTO 2023-1A 7.290% 07/21/28		06/17/2024	Paydown		5,733,748	5,733,748	5,733,745	5,733,719		29		29		5,733,748				149,628	07/21/2028	1.C Z
BES3P5-S8-7	ACS AERO 4 LLC 8.729% 11/17/29		06/28/2024	Redemption 99.2854		12,480,471	12,570,294	12,476,017			2,474		2,474		12,478,491		1,980	1,980	231,284	11/17/2029	2.B Z
BES3TK-5J-1	PATHSTONE FAMILY OFFICE LLC 12.079% 05/		06/21/2024	Redemption 100.0000		3,353,659	3,353,659	3,353,659							3,353,659					05/27/2029	2.B Z
BES3WS-K3-8	ACM NORTHERN ASSETCO I LLC 8.690% 12/0		06/26/2024	Various		5,000,000	5,000,000	5,000,000							5,000,000				21,723	12/05/2034	2.B Z
BES3WS-K3-8	ACM NORTHERN ASSETCO I LLC 8.690% 12/0		06/25/2024	Redemption 100.0000		142,737	142,737	142,737							142,737				620	12/05/2034	2.B Z
BES3WW-VN-3	ACS AERO 3 ALPHA US LLC 7.500% 12/31/2		06/26/2024	Various		5,000,000	5,000,000	5,000,000							5,000,000					12/31/2027	2.B Z
BES3X0-ZH-1	SILK HOLDINGS III CORP 10.802% 05/31/29		06/06/2024	DIRECT FUNDING		5,396,999	5,396,999	5,396,999							5,396,999				9,741	05/31/2029	2.B Z
BGH6VF-B9-4	SOUTHERN VETERINARY PARTNERS L 10.443%		05/30/2024	Redemption 100.0000		97,727	97,727	97,727	97,727						97,727				4,014	10/05/2027	4.C FE
BGH752-D8-0	FCG ACQUISITIONS INC 9.166% 04/03/28		06/28/2024	SINK		2,185	2,185	2,180							2,180		5	5		04/03/2028	4.C FE
BGH757-Z2-8	ORION ADVISOR SOLUTIONS INC 9.355% 09/		06/24/2024	Redemption 100.0000		1,482	1,482	1,480			5		5		1,485		(3)	(3)		09/24/2027	4.B FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP 9.708% 05/25		06/28/2024	Redemption 100.0000		3,116	3,116	3,085	3,098		2		2		3,100		17	17	155	05/25/2028	4.B FE
BGH77G-0R-9	BLUE RIBBON LLC USA 11.428% 05/08/28		06/25/2024	Redemption 100.0000		25,000	25,000	24,375	24,551		39		39		24,590		410	410	868	05/08/2028	4.C FE
BGH79X-BE-7	ARCLINE FM HOLDINGS LLC 10.359% 06/23/2		06/28/2024	Redemption 100.0000		2,500	2,500	2,488	2,491		1		1		2,492		8	8	129	06/23/2028	4.B FE
BGH7B8-TU-4	VC GB HOLDINGS I CORP 8.844% 07/21/28		06/28/2024	Redemption 100.0000		2,558	2,558	2,551			10		10		2,561		(3)	(3)	43	07/21/2028	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 7.958% 09/22/2		06/28/2024	Redemption 100.0000		858	858	858							858				18	09/22/2028	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 11.191% 10/08/28		06/28/2024	Redemption 100.0000		625	625	616	616		2		2		618		7	7	29	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD PRODUCTS LLC 10.444% 10/18		06/28/2024	Redemption 100.0000		2,094	2,094	2,052	2,156		(17)		(17)		2,139		(45)	(45)	94	10/18/2028	4.C FE
BGH7JQ-MX-7	FR REFUEL LLC 10.194% 11/02/28		06/28/2024	Redemption 100.0000		2,094	2,094	2,076	2,125		(3)		(3)		2,122		(29)	(29)	109	11/02/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 9.587% 12		04/30/2024	Redemption 100.0000		1,875	1,875	1,856	1,860		1		1		1,861		14	14	60	12/09/2028	4.C FE
BGH7NR-Y4-1	FERTITTA ENTERTAINMENT LLC 9.339% 01/2		06/28/2024	Redemption 100.0000		1,845	1,845	1,841							1,841		4	4	53	01/27/2029	4.B FE
BGH89C-AR-3	ASURION LLC 9.694% 08/19/28		06/28/2024	SINK		2,652	2,652	2,638							2,638		13	13		08/19/2028	4.A FE
BGH8Y6-TZ-0	TRITON WATER HOLDINGS INC 9.339% 03/31		06/28/2024	Redemption 100.0000		5,000	5,000	4,900			6		6		4,906		94	94	20	03/31/2028	4.B FE
BGH8YZ-05-3	PACIFIC DENTAL SERVICES LLC 8.594% 03/		06/28/2024	Redemption 100.0000		2,500	2,500	2,491							2,492		8	8	60	03/07/2031	4.B FE
BGH8ZB-3L-7	BARNES GROUP INC 7.828% 08/30/30		06/28/2024	Redemption 100.0000		2,909	2,909	2,909							2,909				31	08/30/2030	3.C FE
BGH8ZZ-TS-1	QUIKRETE HOLDINGS INC 7.582% 03/19/29		06/28/2024	Redemption 100.0000		2,250	2,250	2,250							2,250				28	03/19/2029	3.B FE
BGH901-VG-5	ARAMARK SERVICES INC 7.319% 06/24/30		03/28/2024	SINK		2,513	2,513	2,513							2,513					06/24/2030	3.B FE
BGH901-VG-5	ARAMARK SERVICES INC 7.319% 06/24/30		06/28/2024	Redemption 100.0000		2,250	2,250	2,250							2,250				41	06/24/2030	3.B FE
BGH92J-XR-8	SS C TECHNOLOGIES HOLDINGS INC 7.328%		06/28/2024	Redemption 100.0000		3,700	3,700	3,700							3,700				20	05/02/2031	3.A FE
G2435*-AA-2	CORRAGH FINANCE DESIGANTED AC 6.500%		06/18/2024	Redemption 100.0000		2,305,759	2,305,759	2,305,759	2,305,759						2,305,759				64,223	10/31/2029	2.A PL
G2964*-AA-1	VCM A319EJ LLC 4.000% 12/31/26		06/17/2024	Redemption 100.0000		1,747,677	1,747,677	1,747,677	1,747,677						1,747,677				29,698	12/31/2026	1.G PL
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27		06/25/2024	Redemption 100.0000		2,269,205	2,269,205	2,269,205	2,269,205						2,269,205				84,714	12/12/2027	2.A PL
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 01/13/26		06/17/2024	Redemption 100.0000		2,367,133	2,367,133	2,367,133	2,367,133						2,367,133				74,464	01/13/2026	2.B PL
G3165*-AA-6	CCO ANNEX I CREDIT BACKED LOAN 4.000%		04/15/2024	Redemption 100.0000		447,164	447,164	447,164	447,164						447,164				8,943	07/28/2031	1.G PL
G3165*-AB-4	CCO ANNEX I CREDIT BACKED LOAN 5.750%		04/15/2024	Redemption 100.0000		134,648	134,648	134,648	134,648						134,648				3,871	07/28/2031	2.B PL
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 4.937% 04/		06/20/2024	Redemption 100.0000		552,175	552,175	552,175	552,175						552,175				17,394	04/30/2027	2.B PL
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%		06/05/2024	Redemption 100.0000		295,683	295,683	295,683	295,683						295,683				9,662	10/30/2029	2.A PL
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26		06/22/2024	Redemption 100.0000		464,060	464,060	464,060	464,060						464,060				10,451	12/30/2026	3.A PL
G9531#-AA-6	AERGO TL MSN 29786 7.187% 05/15/30		06/24/2024	Redemption 100.0000		418,764	418,764	418,763	418,765						418,765		(1)	(1)	12,732	05/15/2030	2.A PL
G9531@-AA-8	PICP PROJECT SPRINT INTER II L 6.500%		06/17/2024	Redemption 100.0000		471,249	471,249	471,249	471,249						471,249				12,971	03/31/2029	2.C PL
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 7.710% 03/3		06/17/2024	Redemption 100.0000		283,178	283,178	283,178	283,178						283,178				9,284	03/31/2031	2.C PL
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 5.622%		06/24/2024	Paydown		103,730	103,730	100,096	103,200		3,988		3,988	(3,084)	103,730	(374)		(374)	2,567	12/24/2056	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00011#-AA-1	A&K FUNDING LLC COMMERCIAL ASSET-BACKED		06/12/2024	DIRECT FUNDING		1,547,985	4,203,079	1,547,987	1,004,893	543,095			543,095		1,547,987		(2)	(2)	136,029	04/10/2034	6. Z
009088-AA-3	AIR CANADA 2015 2A PTT 3.750% 06/15/29	A	06/15/2024	Redemption 100.0000		8,680	8,680	7,920	8,007		82		82		8,089		590	590	163	06/15/2029	1.E FE
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.2	A	04/01/2024	Redemption 100.0000		37,715	37,715	37,337	37,372		24		24		37,396		318	318	990	10/01/2030	1.F FE
BES2QV-1M-9	DYE AND DURHAM 11.045% 12/03/27		04/11/2024	Redemption 100.0000		52,099,688	52,099,688	57,130,445	54,792,132		(46,414)		(46,414)	2,081,422	52,781,818	(4,045,322)	(682,130)	(4,727,452)	1,696,058	12/03/2027	2.C Z
001207-AG-4	AGL CLO LTD SERIES 2020 9A CLASS C 144A	D	04/22/2024	Call 100.0000		1,125,000	1,125,000	1,057,793	1,069,219		2,655		2,655		1,071,874		53,126	53,126	46,999	01/20/2034	1.F FE
00166F-AG-1	ALM LOAN FUNDING SERIES 2020 1A CLASS A2	D	06/21/2024	Call 100.0000		6,250,000	6,250,000	5,203,125	5,577,405		57,788		57,788		5,635,194		614,806	614,806	321,181	10/15/2029	1.C FE
00166F-AJ-5	ALM LOAN FUNDING SERIES 2020 1A CLASS B	D	06/21/2024	Call 100.0000		2,400,000	2,400,000	2,270,400	2,296,037		8,920		8,920		2,304,957		95,043	95,043	125,815	10/15/2029	1.F FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	D	05/29/2024	Redemption 100.0000		325,253	325,253	316,722	298,900		19,067		19,067		317,967		7,285	7,285	5,025	05/14/2031	1.D PL
03328T-BC-8	ANCHORAGE CAPITAL CLO LTD SERIES 2015 7A	D	06/06/2024	Call 100.0000		4,875,000	4,875,000	3,691,350	4,076,887		54,993		54,993		4,131,880		743,120	743,120	219,303	01/28/2031	1.C FE
04015X-AL-6	ARES CLO LTD SERIES 14 31RA CLASS E 144A	D	06/27/2024	Call 100.0000		5,168,556	5,168,556	4,932,764	4,972,967		11,329		11,329		4,984,296		184,260	184,260	349,192	05/24/2030	4.A FE
04017T-AG-4	ARES CLO LTD SERIES 14 31RA CLASS C 144A	D	06/27/2024	Call 100.0000		16,043,439	16,043,439	15,736,556	15,750,595		22,587		22,587		15,773,182		270,257	270,257	722,930	05/24/2030	1.F FE
04017T-AJ-8	ARES CLO LTD SERIES 14 31RA CLASS D 144A	D	06/28/2024	Call 100.0000		6,385,260	6,385,260	6,413,201	6,407,241		(1,584)		(1,584)		6,405,657		(20,397)	(20,397)	326,055	05/24/2030	2.C FE
05533U-AD-0	BBVA BANCOMER SA 4.375% 04/10/24	C	04/10/2024	Maturity		1,100,000	1,100,000	1,083,610	1,099,136		864		864		1,100,000				24,063	04/10/2024	2.B FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 3.500%	C	04/06/2024	Paydown		271,440	271,440	271,338	271,394		46		46		271,440				5,409	01/05/2030	1.G FE
06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	D	06/18/2024	Redemption 100.0000		487,465	487,465	377,054	414,398		4,432		4,432		418,831		68,634	68,634	8,165	01/15/2029	4.C
07133P-AE-9	BATTALION CLO LTD SERIES 2021 17A CLASS	D	06/28/2024	Call 100.0000		1,312,500	1,312,500	1,210,479	1,227,488		5,699		5,699		1,233,187		79,313	79,313	70,907	03/09/2034	1.F FE
07135J-AG-6	BATTALION CLO LTD SERIES 2022 24A CLASS	D	06/26/2024	Call 100.0000		5,000,000	5,000,000	5,062,500			(3,901)		(3,901)		5,058,599		(58,599)	(58,599)	243,460	01/14/2034	2.C FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	D	04/09/2024	Paydown		42,521	42,521	42,521	42,521						42,521				889	04/07/2028	1.G FE
109487-AA-6	BRIGHTWOOD CAP MM CLO 19-1A-A1 SERIES 20	D	04/15/2024	Paydown		311,329	311,329	277,238	291,028		20,300		20,300		311,329				11,751	01/15/2031	1.A FE
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	D	04/15/2024	Paydown		306	306	299	307						306				7	02/15/2038	1.A FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	C	06/25/2024	Paydown		138,125	138,125	138,094	138,106		19		19		138,125				1,278	09/25/2045	1.F FE
251526-BY-4	DEUTSCHE BANK NY 3.700% 05/30/24	D	05/30/2024	Maturity		1,000	1,000	952	996		4		4		1,000				19	05/30/2024	2.A FE
25256M-AA-7	DIAMOND CLO 2018-1 LLC SERIES 2018-1A CL	D	06/11/2024	Call 100.0000		1,961,727	1,961,727	1,942,061	1,954,977		1,757		1,757		1,956,735		4,993	4,993	165,838	07/22/2030	3.A FE
25256M-AA-7	DIAMOND CLO 2018-1 LLC SERIES 2018-1A CL	D	04/22/2024	Paydown		1,979,052	1,979,052	1,959,212	1,972,243		6,810		6,810		1,979,052				131,333	07/22/2030	3.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	D	05/15/2024	Paydown		594,023	594,023	544,762	577,967		16,056		16,056		594,023				19,296	11/15/2028	1.A FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	D	06/15/2024	Paydown		9,588	9,588	9,592	9,589		(1)		(1)		9,588				145	09/15/2039	2.B FE
34964W-AG-7	FORTRESS CREDIT BSL LIMITED SERIES 2022	D	06/26/2024	Call 100.0000		6,100,000	6,100,000	6,132,179	6,130,995		(2,375)		(2,375)		6,128,620		(28,620)	(28,620)	418,089	10/18/2033	1.F FE
34964W-AL-6	FORTRESS CREDIT BSL LIMITED SERIES 2022	D	06/26/2024	Call 100.0000		4,900,000	4,900,000	4,924,525	4,923,748		(1,648)		(1,648)		4,922,100		(22,100)	(22,100)	393,123	10/18/2033	2.C FE
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIE SERIES 2015	D	05/24/2024	Call 100.0000		2,250,000	2,250,000	2,127,713	2,152,993		7,039		7,039		2,160,032		89,968	89,968	117,882	07/20/2031	2.C FE
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIE SERIES 2015	D	05/31/2024	Paydown		(247)	(247)	(234)	(247)						(247)				(20)	07/20/2031	2.C FE
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	D	04/15/2024	Paydown		709,770	709,770	651,072	617,570		92,201		92,201		709,770				38,383	01/15/2031	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	D	04/21/2024	Paydown		2,464,696	2,464,696	2,464,696	2,464,696						2,464,696				50,858	01/21/2034	2.C FE
42086Q-AE-1	HAYFIN KINGSLAND IX LTD SERIES 2018 9A C	D	06/27/2024	Call 100.0000		10,000,000	10,000,000	9,628,000	9,760,692		20,755		20,755		9,781,448		218,552	218,552	532,842	04/28/2031	1.F FE
42086Q-AG-6	HAYFIN KINGSLAND IX LTD SERIES 2018 9A C	D	06/27/2024	Call 100.0000		2,880,000	2,880,000	2,780,640	2,817,229		5,101		5,101		2,822,329		57,671	57,671	169,075	04/28/2031	2.C FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	D	06/15/2024	Paydown		16,910	16,910	16,228	16,596		314		314		16,910				280	04/15/2044	2.A FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	06/20/2024	Paydown		44,102	44,102	43,886	43,919		183		183		44,102				834	06/20/2047	1.D FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	C	05/20/2024	Paydown		82,258	82,258	81,857	81,917		341		341		82,258				1,159	06/20/2047	1.F FE
55281G-AA-6	MCF CLO LLC SERIES 2018 1A CLASS A1 144A	D	05/16/2024	Paydown		613,524	613,524	576,712	592,108		21,415		21,415		613,524				24,834	07/18/2030	1.A FE
55821T-AA-5	MADISON PARK FUNDING LTD SERIES 2018 30A	D	04/15/2024	Paydown		312,941	312,941	279,300	297,858		15,082		15,082		312,941				10,072	04/15/2029	1.A FE
55952H-AA-2	MAGNETITE CLO LTD SERIES 2024 38A CLASS	D	06/28/2024	Various		3,082,930	3,000,000	3,000,000							3,000,000		82,930	82,930	93,371	04/15/2037	3.C FE
59801T-AG-8	MIDOCEAN CREDIT CLO SERIES 2016 5I CLASS	D	04/19/2024	Paydown		18,563,726	18,563,726	18,638,111	18,611,449		(47,723)		(47,723)		18,563,726				860,146	10/19/2028	1.A FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	06/20/2024	Paydown		32,974	32,974	32,815	32,840		134		134		32,974				592	06/20/2047	1.D FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	C	05/20/2024	Paydown		67,905	67,905	67,578	67,629		276		276		67,905				924	06/20/2047	1.F FE
67402C-BA-3	OAKTREE CLO LTD SERIES 2019 4A CLASS D2R	D	06/19/2024	Call 100.0000		7,812,500	7,812,500	7,812,500	7,812,500						7,812,500				513,039	10/20/2032	2.C FE
674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	B	05/29/2024	Redemption 100.0000		721,244	721,244	760,780	733,043					27,737	721,244	(39,537)		(39,537)	36,121	11/30/2025	2.C Z
68626E-AA-8	ORION CLO LTD SERIES 2023 1A CLASS E 144	D	06/28/2024	Various		4,078,618	4,000,000	4,142,000			(243)		(243)		4,141,757		(63,140)	(63,140)	387,723	10/25/2036	3.C FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	C	06/15/2024	Paydown		36,100	36,100	26,585	26,585						26,585		9,515	9,515	682	03/15/2040	3.B FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	D	04/20/2024	Paydown		2,272,343	2,272,343	2,257,769	2,263,493		8,850		8,850		2,272,343				25,564	01/20/2035	2.C FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	D	06/15/2024	Paydown		3,390	3,390	3,123	3,266		124		124		3,390				58	05/15/2043	1.G FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	D	06/15/2024	Paydown		3,600	3,600	3,195	3,397		203		203		3,600				60	12/15/2044	2.A FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	C	06/01/2024	Paydown		65,601	65,601	65,590	65,557		44		44		65,601				746	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	C	06/20/2024	Paydown		112,886	112,886	111,304	111,463		1,423		1,423		112,886				985	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021	D	06/20/2024	Paydown		12,000	12,000	10,271	10,386		1,614		1,614		12,000				111	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	C	06/20/2024	Paydown		8,000	8,000	6,871			1,129		1,129		8,000				52	08/20/2046	1.F FE
91824D-AL-8	VCP CLO II LTD SERIES 2021 2A CLASS D 14	D	05/21/2024	Call 100.0000		8,000,000	8,000,000	7,992,500	7,993,995		322		322		7,994,317		5,683	5,683	499,663	04/15/2031	1.E FE
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 5.826% 02/2	B	05/20/2024	Paydown		17,725	17,725	18,248	18,045		8		8	273	17,725	(601)		(601)	535	02/20/2030	3.B FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 5.598%	B	05/24/2024	Paydown		9,312	9,312	9,581	9,638		(6)		(6)	(69)	9,312	(251)		(251)	158	08/24/2056	1.G FE
BES1H3-LJ-8	MAGENTA MAGNA_20-1A 6.650% 12/20/29	B	06/20/2024	Paydown		5,663	5,663	5,747	5,684					63	5,663	(84)		(84)	190	12/20/2029	1.G FE
BES2DM-HB-0	TAURUS CMBS TAURS 21 UK4A 7.687% 08/17	B	05/17/2024	Paydown																08/17/2031	2.C FE
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU 3.801%	B	05/28/2024	Paydown		122,308	122,308	123,626	121,614		3,358		3,358	2,124	122,308	(4,787)		(4,787)	3,695	11/25/2060	1.G FE
BES3X3-QC-6	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	D	06/28/2024	Various		1,595,301	1,595,301	1,595,301							1,595,301				11,522	05/30/2029	2.B Z
BGH6XT-G9-7	BRITISH AIRWAYS PASS THROUGH C 4.250%	D	05/15/2024	Redemption 100.0000		925	925	848			1		1		849		76	76	136	11/15/2032	1.G FE
BGH7A3-FL-1	OSMOSIS HOLDINGS AUSTRALIA II 9.059% 0	D	06/28/2024	SINK		825	825	825							825					07/31/2028	4.B FE
BGH8S3-9L-7	FLUTTER FINANCING BV 7.597% 11/25/30	D	04/30/2024	Redemption 100.0000		250	250	249							249		1	1		11/25/2030	2.C FE
BRS8M5-QW-9	RESLOC UK PLC RLOC 07 1X 3.899% 12/15/	B	06/17/2024	Paydown		53,719	53,719	52,802	53,417		2,329		2,329	1,647	53,719	(3,674)		(3,674)	1,146	12/15/2043	1.B FE
G2960*-AA-5	ACS SL V LIMITED 6.940% 03/31/25	D	06/24/2024	Redemption 100.0000		479,856	479,856	479,856	479,856						479,856				14,366	03/31/2025	3.C PL
Q744BB-AF-5	TRITON TRUST SERIES TRTN 19 3 CLASS C	B	06/12/2024	Paydown		15,560	15,560	16,099	15,797		267		267	408	15,560	(913)		(913)	468	04/12/2051	1.D FE
Q7S1D2-AJ-5	RESIMAC MBS TRUST SERIES RESI 19 2X CLAS	B	04/09/2024	Paydown		721,580	721,580	753,869	737,803		6,940		6,940	19,055	721,580	(42,218)		(42,218)	16,723	02/10/2051	1.C FE
Z94A7P-Y9-9	PEPPER RESIDENTIAL SECURITIES 8.594% 1	B	05/20/2024	Paydown		151,546	151,546	147,482	155,561		(1)		(1)	(8,081)	151,999	4,519	(453)	4,066	5,347	11/18/2060	1.F FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 7.595% 01/21	B	06/21/2024	Paydown		73,443	73,443	82,210	61,379		15,640		15,640	3,920	73,443	(7,497)		(7,497)	7,617	01/21/2052	1.F FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 8.044% 0	B	06/17/2024	Paydown		34,464	34,464	34,714			(138)		(138)		34,464	(111)		(111)	1,978	04/17/2062	1.G FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.491% 0	B	06/17/2024	Paydown		304,060	304,060	309,278			(4,270)		(4,270)		304,060	(948)		(948)	22,818	04/17/2062	2.C FE
Z951D9-12-8	RESIMAC PREMIER SERIES RESI 10.493% 02/	B	06/07/2024	Paydown		102,689	102,689	102,887			(1,019)		(1,019)		102,689	821		821	7,844	02/07/2052	2.B FE
Z95GNT-XZ-2	RATHLIN RESIDENTIAL RARES_21 1 5.642%	B	06/27/2024	Paydown		82,291	82,291	87,803	83,543		1,299		1,299	4,280	82,291	(6,831)		(6,831)	2,077	09/27/2075	1.F FE
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 9.295% 0	B	06/24/2024	Paydown		112,676	112,676	108,516	115,580		1,270		1,270	(7,061)	112,676	2,887		2,887	4,400	04/23/2063	3.B FE
Z95KJS-ZW-5	PEPPER ASSET FINANCE PAF SPK 4 8.441%	B	06/17/2024	Paydown		240,684	240,684	233,886	246,838		3,312		3,312	(12,822)	240,684	3,357		3,357	8,551	09/15/2030	3.A FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES 7.295% 0	B	06/24/2024	Paydown		188,112	188,112	182,524	194,407		1,837		1,837	(11,877)	188,112	3,744		3,744	5,312	07/23/2063	2.B FE
Z95QZ5-VZ-1	BLUESTONE PRIME TRUST BLUST 22 9.001%	B	06/21/2024	Paydown		32,029	32,029	30,897	32,340		476		476	(1,441)	32,029	654		654	1,425	09/21/2053	3.B FE
Z95YTZ-FQ-3	TRUSTEE FOR THE PEPPER SOCIAL 7.045% 0	B	06/24/2024	Paydown		10,297	10,297	9,946	10,410		184		184	(464)	10,297	167		167	354	09/24/2063	1.F FE
Z960JS-F5-9	PLENTI PL-GREEN ABS TRUST PLEN 6.533%	B	05/13/2024	Paydown		48,274	48,269	47,868	50,485		(186)		(186)	(2,623)	48,269	592		592	1,334	01/11/2034	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						650,123,848	654,763,108	651,122,078	559,424,473	545,947	799,298		1,345,245	2,093,407	647,294,326	(4,136,407)	2,848,979	(1,287,428)	21,328,048	XXX	XXX
2509999997. Total - Bonds - Part 4						720,940,131	725,574,676	721,909,110	617,502,478	545,947	843,958		1,389,905	2,093,407	718,125,332	(4,136,407)	2,834,256	(1,302,151)	22,229,108	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						720,940,131	725,574,676	721,909,110	617,502,478	545,947	843,958		1,389,905	2,093,407	718,125,332	(4,136,407)	2,834,256	(1,302,151)	22,229,108	XXX	XXX
759351-80-2	REINSURANCE GRP OF AMER		06/28/2024	BOK Financial Securities INC	421.000	10,592	0.00	10,525	10,525						10,525		67	67	266		2.B FE
BES3QG-J7-4	METROPOLIS TECHNOLOGIES INC		06/28/2024	Various	4,000,000.000	4,000,000	0.00	4,000,000							4,000,000						2.B Z
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						4,010,592	XXX	4,010,525	10,525						4,010,525		67	67	266	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						4,010,592	XXX	4,010,525	10,525						4,010,525		67	67	266	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						4,010,592	XXX	4,010,525	10,525						4,010,525		67	67	266	XXX	XXX
BES1HP-ZQ-8	HOLDCO SANDS INTERMEDIATE LLC		04/11/2024	DIRECT FUNDING	0.000																
BES1HP-ZS-4	HOLDCO SANDS INTERMEDIATE LLC		04/11/2024	DIRECT FUNDING	0.000																

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BES39U-AX-4	TRIA ASSET HOLDINGS C LLC		05/16/2024	DIRECT ASSET FUNDS	194,354.330	194,354		192,449							192,449		1,906	1,906			
BES3S3-R4-9	DAYTON SUPERIOR CORPORATION		06/12/2024	DIRECT FUNDING	62,857.140	19,137,157		11,599,028							11,599,028		7,538,129	7,538,129			
BES3V7-JQ-6	LENDBUZZ AUTO		05/15/2024	DIRECT FUNDING	36,275.000	36,275		36,275							36,275				16		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						19,367,786	XXX	11,827,752							11,827,752		7,540,035	7,540,035	16	XXX	XXX
5989999997. Total - Common Stocks - Part 4						19,367,786	XXX	11,827,752							11,827,752		7,540,035	7,540,035	16	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						19,367,786	XXX	11,827,752							11,827,752		7,540,035	7,540,035	16	XXX	XXX
5999999999. Total - Preferred and Common Stocks						23,378,378	XXX	15,838,277	10,525						15,838,277		7,540,102	7,540,102	282	XXX	XXX
6009999999 - Totals						744,318,509	XXX	737,747,387	617,513,003	545,947	843,958		1,389,905	2,093,407	733,963,609	(4,136,407)	10,374,358	6,237,951	22,229,390	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			(241,810)	(339,695)		(339,695)	(794,826)				335,295		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			(254,476)	(48,956)		(48,956)	(1,111,415)				444,929		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			(74,244)	15,754		15,754	(345,645)				136,718		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(272,717)	(674,433)		(674,433)	(941,953)				395,716		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (SOFR-OIS Compound)			(485,478)	(1,237,716)		(1,237,716)	(396,239)				289,445		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(760,052)	(7,661,594)		(7,661,594)	(1,864,327)				887,590		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(1,141,415)	(7,744,687)		(7,744,687)	(2,022,609)				1,034,195		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(1,140,483)	(7,732,553)		(7,732,553)	(2,023,557)				1,034,195		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(724,273)	(6,959,227)		(6,959,227)	(1,908,282)				887,687		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (SOFR-OIS Compound)			(295,179)	(2,895,684)		(2,895,684)	(757,515)				355,344		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2012	04/11/2042	1	50,000,000	2.87% / (SOFR-OIS Compound)			(705,639)	(8,408,566)		(8,408,566)	(2,383,935)				1,054,147		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/17/2012	04/19/2032	1	73,000,000	2.43% / (SOFR-OIS Compound)			(1,093,406)	(7,441,927)		(7,441,927)	(2,021,717)				1,019,577		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2012	05/17/2027	1	100,000,000	2.36% / (SOFR-OIS Compound)			(1,664,875)	(6,039,073)		(6,039,073)	(1,047,519)				848,157		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (SOFR-OIS Compound)			(1,191,292)	(16,053,617)		(16,053,617)	(3,391,161)				1,586,082		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (SOFR-OIS Compound)			(1,701,038)	(24,328,441)		(24,328,441)	(4,362,387)				2,117,526		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/24/2012	07/26/2042	1	50,000,000	2.03% / (SOFR-OIS Compound)			(848,360)	(12,160,154)		(12,160,154)	(2,194,231)				1,062,715		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/01/2012	10/03/2042	1	80,000,000	2.323% / (SOFR-OIS Compound)			(1,240,785)	(16,555,304)		(16,555,304)	(3,708,634)				1,709,209		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/05/2013	04/09/2043	1	15,000,000	2.775% / (SOFR-OIS Compound)			(218,773)	(2,788,703)		(2,788,703)	(729,686)				324,962		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2014	02/15/2040	1	207,000,000	3.00311% / (SOFR-OIS Compound)			(2,784,294)	(28,839,181)		(28,839,181)	(9,299,420)				4,091,544		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (SOFR-OIS Compound)			(1,334,181)	(15,870,339)		(15,870,339)	(5,336,868)				2,254,359		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (SOFR-OIS Compound)			(462,613)	(5,438,955)		(5,438,955)	(1,877,843)				789,822		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (SOFR-OIS Compound)			(753,060)	(10,025,325)		(10,025,325)	(2,731,359)				1,189,429		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2035	1	33,000,000	SOFR-OIS Compound / (2.717%)			490,866	4,321,047		4,321,047	1,138,684				545,418		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (SOFR-OIS Compound)			(340,277)	(2,171,787)		(2,171,787)	(431,783)				250,065		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (SOFR-OIS Compound)			(576,122)	(1,429,727)		(1,429,727)	27,328				187,549		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (SOFR-OIS Compound)			(152,073)	(2,385,833)		(2,385,833)	(444,803)				208,963		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (SOFR-OIS Compound)			(156,855)	(1,149,686)		(1,149,686)	(160,635)				103,003		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)				(5,180,287)		(5,180,287)	(744,344)				1,177,955		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/08/2016	12/12/2036	1	40,000,000	SOFR-OIS Compound / (2.5625%)			625,725	6,412,197		6,412,197	1,458,770				705,741		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/16/2017	02/21/2047	1	30,000,000	SOFR-OIS Compound / (2.6941%)			449,615	6,402,750		6,402,750	1,630,951				713,798		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/17/2017	02/21/2047	1	32,000,000	SOFR-OIS Compound / (2.6603%)			484,967	6,990,581		6,990,581	1,730,062				761,384		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/13/2017	03/15/2047	1	22,000,000	SOFR-OIS Compound / (2.859%)			311,795	4,156,601		4,156,601	1,230,598				524,147		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (SOFR-OIS Compound)			(685,046)	(5,256,197)		(5,256,197)	(1,197,049)				619,017		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2037	1	67,557,000	SOFR-OIS Compound / (2.545%)			1,062,585	11,588,315		11,588,315	2,571,904				1,236,578		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (SOFR-OIS Compound)			(389,719)	(5,858,087)		(5,858,087)	(1,356,146)				603,876		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (SOFR-OIS Compound)			(213,389)	(3,221,763)		(3,221,763)	(737,690)				329,233		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/17/2018	01/19/2028	1	35,000,000	SOFR-OIS Compound / (2.609%)			539,375	2,156,183		2,156,183	508,600				329,898		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/13/2018	03/15/2048	1	10,000,000	SOFR-OIS Compound / (3.018%)			133,819	1,668,045		1,668,045	588,814				243,449		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/13/2018	03/15/2025	1	40,000,000	SOFR-OIS Compound / (2.862%)			566,303	729,693		729,693	(213,431)				168,091		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (SOFR-OIS Compound)			(2,691,316)	(36,338,010)		(36,338,010)	(10,924,777)				4,630,878		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (SOFR-OIS Compound)			(1,969,501)	(19,593,115)		(19,593,115)	(5,714,045)				2,596,655		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (SOFR-OIS Compound)			(2,836,942)	(19,981,914)		(19,981,914)	(6,158,644)				2,959,919		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (SOFR-OIS Compound)			(1,069,953)	(4,101,824)		(4,101,824)	(1,432,426)				794,553		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (SOFR-OIS Compound)			(272,894)	(1,778,135)		(1,778,135)	(674,043)				311,444		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (SOFR-OIS Compound)			(194,554)	(2,404,820)		(2,404,820)	(869,922)				358,363		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/15/2018	06/19/2025	1	23,550,000	2.976% / (SOFR-OIS Compound)			(320,024)	(523,808)		(523,808)	42,791				115,922		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (SOFR-OIS Compound)			(203,339)	(1,384,943)		(1,384,943)	(480,063)				224,957		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/25/2018	07/27/2038	1	20,000,000	SOFR-OIS Compound / (3.0845%)			260,960	2,406,180		2,406,180	853,694				375,134		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/15/2018	08/17/2033	1	15,000,000	3% / (SOFR-OIS Compound)			(201,998)	(1,383,667)		(1,383,667)	(485,783)				226,628		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2018	09/17/2033	1	2,000,000	3.108% / (SOFR-OIS Compound)			(25,858)	(169,453)		(169,453)	(66,313)				30,357		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/14/2018	09/18/2033	1	8,365,000	3.114% / (SOFR-OIS Compound)			(107,918)	(704,899)		(704,899)	(277,605)				126,988		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2018	10/15/2033	1	20,000,000	3.297% / (SOFR-OIS Compound)			(239,788)	(1,414,731)		(1,414,731)	(686,712)				304,832		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2018	10/26/2048	1	25,000,000	3.2725% / (SOFR-OIS Compound)			(302,795)	(3,199,107)		(3,199,107)	(1,553,832)				616,480		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/26/2018	10/30/2033	1	20,000,000	3.2425% / (SOFR-OIS Compound)			(245,222)	(1,502,655)		(1,502,655)	(682,524)				305,505		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (SOFR-OIS Compound)			(252,481)	(964,715)		(964,715)	(399,525)				208,183		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/03/2018	10/05/2028	1	5,000,000	SOFR-OIS Compound / (3.232%)			61,563	227,229		227,229	100,190				51,633		(b) 0410

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/19/2018	11/21/2033	1	20,000,000	3.212% / (SOFR-OIS Compound)			(248,241)	(1,557,603)		(1,557,603)	(681,809)				306,489		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (SOFR-OIS Compound)			(119,535)	(1,450,852)		(1,450,852)	(551,412)				225,534		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (SOFR-OIS Compound)			(174,445)	(1,221,682)		(1,221,682)	(430,748)				199,769		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (SOFR-OIS Compound)			(187,707)	(2,360,709)		(2,360,709)	(838,523)				346,277		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (SOFR-OIS Compound)			(138,701)	(591,223)		(591,223)	(192,698)				105,723		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (SOFR-OIS Compound)			(162,204)	(1,146,928)		(1,146,928)	(396,789)				184,642		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/18/2018	12/20/2025	1	12,000,000	2.7825% / (SOFR-OIS Compound)			(174,593)	(389,332)		(389,332)	(31,493)				72,819		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (SOFR-OIS Compound)			(144,376)	(637,842)		(637,842)	(187,605)				105,787		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (SOFR-OIS Compound)			(197,104)	(1,465,981)		(1,465,981)	(455,150)				215,572		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (SOFR-OIS Compound)			(142,330)	(623,102)		(623,102)	(190,022)				105,884		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (SOFR-OIS Compound)			(207,207)	(2,721,937)		(2,721,937)	(887,313)				371,177		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2025	1	15,000,000	2.7645% / (SOFR-OIS Compound)			(219,582)	(494,494)		(494,494)	(40,965)				91,615		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (SOFR-OIS Compound)			(178,208)	(1,405,814)		(1,405,814)	(380,949)				185,149		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (SOFR-OIS Compound)			(123,877)	(582,986)		(582,986)	(143,456)				85,069		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/09/2019	01/11/2029	1	5,000,000	SOFR-OIS Compound / (2.7715%)			73,013	328,630		328,630	93,964				53,232		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/15/2019	01/17/2029	1	8,000,000	SOFR-OIS Compound / (2.7665%)			117,020	528,626		528,626	150,529				85,326		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (SOFR-OIS Compound)			(221,663)	(1,651,961)		(1,651,961)	(516,861)				244,343		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2019	02/07/2029	1	8,000,000	SOFR-OIS Compound / (2.751%)			117,634	538,669		538,669	151,451				85,863		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2026	1	18,271,000	SOFR-OIS Compound / (2.634%)			279,290	678,877		678,877	62,480				116,991		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2039	1	10,000,000	SOFR-OIS Compound / (2.8545%)			141,909	1,494,917		1,494,917	422,534				191,450		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2019	03/01/2029	1	10,000,000	SOFR-OIS Compound / (2.713%)			148,975	693,733		693,733	189,548				108,028		(b) 0410

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	SOFR-OIS Compound / (2.794%)			144,919	660,719		660,719	193,654				108,155		(b) 0410
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	SOFR-OIS Compound / (2.8625%)			353,786	4,811,654		4,811,654	1,468,918				621,181		(b) 0410
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	SOFR-OIS Compound / (2.8595%)			779,149	8,198,299		8,198,299	2,328,960				1,054,152		(b) 0410
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	SOFR-OIS Compound / (2.6805%)			602,255	2,841,136		2,841,136	755,806				433,378		(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	62,092,000	SOFR-OIS Compound / (2.575%)			967,452	2,407,306		2,407,306	224,768				404,162		(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	SOFR-OIS Compound / (2.582%)			699,577	1,739,570		1,739,570	164,351				292,909		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (SOFR-OIS Compound)			(119,289)	(966,655)		(966,655)	(258,144)				125,317		(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	SOFR-OIS Compound / (2.762%)			93,321	1,024,311		1,024,311	266,991				122,589		(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	SOFR-OIS Compound / (2.563%)			88,439	439,537		439,537	106,488				62,279		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (SOFR-OIS Compound)			(120,498)	(989,253)		(989,253)	(257,447)				125,544		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2039	1	3,182,000	SOFR-OIS Compound / (2.729%)			47,137	524,318		524,318	132,892				61,311		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (SOFR-OIS Compound)			(128,397)	(1,119,312)		(1,119,312)	(249,219)				125,718		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2039	1	6,346,000	SOFR-OIS Compound / (2.537%)			100,068	1,182,403		1,182,403	257,259				122,387		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2039	1	15,834,000	SOFR-OIS Compound / (2.428%)			258,257	3,147,142		3,147,142	631,399				305,678		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (SOFR-OIS Compound)			(331,924)	(2,982,996)		(2,982,996)	(612,329)				314,774		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (SOFR-OIS Compound)			(55,543)	(917,789)		(917,789)	(177,664)				82,381		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (SOFR-OIS Compound)			(132,576)	(1,233,311)		(1,233,311)	(229,872)				121,044		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2039	1	6,060,000	SOFR-OIS Compound / (2.301%)			102,677	1,293,152		1,293,152	236,920				117,140		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (SOFR-OIS Compound)			(159,684)	(1,527,689)		(1,527,689)	(266,651)				142,662		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2039	1	7,091,000	SOFR-OIS Compound / (2.206%)			123,486	1,596,001		1,596,001	273,926				137,545		(b) 0410

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15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (SOFR-OIS Compound)			(186,953)	(1,862,421)		(1,862,421)	(286,673)				158,880		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (SOFR-OIS Compound)			(212,206)	(2,126,101)		(2,126,101)	(320,499)				178,796		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (SOFR-OIS Compound)			(240,260)	(4,420,417)		(4,420,417)	(623,471)				315,049		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (SOFR-OIS Compound)			(437,264)	(4,496,282)		(4,496,282)	(614,049)				353,573		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (SOFR-OIS Compound)			(467,466)	(1,472,443)		(1,472,443)	(43,192)				162,827		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (SOFR-OIS Compound)			(439,884)	(2,711,796)		(2,711,796)	(305,768)				237,329		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (SOFR-OIS Compound)			(327,082)	(6,178,417)		(6,178,417)	(794,955)				413,397		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (SOFR-OIS Compound)			(147,131)	(1,526,011)		(1,526,011)	(202,617)				117,667		(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% / (SOFR-OIS Compound)			(437,904)	(108,183)		(108,183)	386,062				35,519		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2049	1	8,249,000	1.742% / (SOFR-OIS Compound)			(162,680)	(3,062,981)		(3,062,981)	(399,154)				206,730		(b) 0411
5 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2024	1	25,000,000	1.4245% / (SOFR-OIS Compound)			(532,498)	(137,290)		(137,290)	468,459				43,875		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2034	1	14,744,000	1.651% / (SOFR-OIS Compound)			(297,441)	(3,111,204)		(3,111,204)	(398,988)				234,539		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/14/2019	08/16/2034	1	14,691,000	1.5645% / (SOFR-OIS Compound)			(302,690)	(3,206,154)		(3,206,154)	(390,852)				233,759		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/14/2019	08/16/2029	1	12,789,000	1.4835% / (SOFR-OIS Compound)			(268,653)	(1,663,358)		(1,663,358)	(186,227)				144,804		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/22/2019	08/27/2039	1	17,000,000	SOFR-OIS Compound / (1.6895%)			339,720	4,839,603		4,839,603	600,974				330,919		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/29/2019	09/03/2024	1	20,641,000	SOFR-OIS Compound / (1.3445%)			447,861	164,464		164,464	(383,221)				43,537		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2024	1	41,300,000	SOFR-OIS Compound / (1.384%)			888,001	354,698		354,698	(751,840)				91,045		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2029	1	21,240,000	SOFR-OIS Compound / (1.472%)			447,392	2,803,276		2,803,276	312,248				242,027		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2039	1	11,400,000	SOFR-OIS Compound / (1.659%)			229,545	3,290,533		3,290,533	401,284				222,211		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2049	1	8,175,000	SOFR-OIS Compound / (1.6975%)			163,043	3,097,197		3,097,197	392,556				205,188		(b) 0410

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/10/2019	09/12/2039	1	8,634,000	SOFR-OIS Compound / (1.7545%)			169,750	2,398,815		2,398,815	309,405				168,311		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/10/2019	09/12/2024	1	20,720,000	SOFR-OIS Compound / (1.515%)			432,044	179,627		179,627	(362,378)				46,632		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2049	1	8,435,000	SOFR-OIS Compound / (1.9265%)			158,610	2,888,464		2,888,464	423,965				211,782		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2029	1	21,565,000	SOFR-OIS Compound / (1.778%)			421,427	2,548,723		2,548,723	349,536				246,248		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (SOFR-OIS Compound)			(298,223)	(3,154,790)		(3,154,790)	(402,942)				236,536		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2049	1	8,347,000	SOFR-OIS Compound / (1.8235%)			161,230	2,998,886		2,998,886	411,709				209,891		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2039	1	11,600,000	SOFR-OIS Compound / (1.818%)			224,382	3,153,669		3,153,669	422,259				226,801		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/24/2019	12/30/2039	1	17,782,000	SOFR-OIS Compound / (2.0475%)			323,746	4,409,861		4,409,861	680,233				350,027		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (SOFR-OIS Compound)			(439,544)	(4,712,970)		(4,712,970)	(632,561)				362,656		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2040	1	17,385,000	SOFR-OIS Compound / (1.802%)			337,667	4,827,671		4,827,671	638,603				343,390		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (SOFR-OIS Compound)			(312,026)	(3,522,446)		(3,522,446)	(386,016)				237,344		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (SOFR-OIS Compound)			(314,724)	(3,575,885)		(3,575,885)	(381,328)				236,814		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (SOFR-OIS Compound)			(491,186)	(5,665,442)		(5,665,442)	(563,411)				359,351		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,500,000	SOFR-OIS Compound / (0.9795%)			623,082	9,957,407		9,957,407	831,638				526,542		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,545,000	SOFR-OIS Compound / (0.979%)			624,206	9,975,860		9,975,860	832,960				527,437		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/13/2020	04/15/2040	1	26,631,000	SOFR-OIS Compound / (1.0035%)			622,984	9,932,260		9,932,260	840,119				529,145		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/26/2020	05/28/2050	1	14,700,000	SOFR-OIS Compound / (0.9755%)			345,927	7,350,267		7,350,267	608,021				374,116		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/03/2020	06/05/2040	1	21,192,000	SOFR-OIS Compound / (1.0165%)			494,410	7,920,065		7,920,065	673,849				422,932		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/04/2020	06/08/2050	1	14,879,000	SOFR-OIS Compound / (1.121%)			339,446	7,092,777		7,092,777	637,411				378,892		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/05/2020	06/09/2030	1	51,073,000	SOFR-OIS Compound / (0.9055%)			1,219,646	9,006,732		9,006,732	718,415				622,438		(b) 0410

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/31/2020	08/04/2040	1	10,415,000	SOFR-OIS Compound / (0.7615%)			256,181	4,235,212		4,235,212	314,971				208,923		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/18/2020	08/20/2040	1	10,552,000	SOFR-OIS Compound / (0.942%)			250,072	4,072,965		4,072,965	332,741				211,959		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2030	1	30,356,000	SOFR-OIS Compound / (0.64%)			765,029	5,943,508		5,943,508	404,861				376,462		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (SOFR-OIS Compound)			(500,083)	(6,213,479)		(6,213,479)	(498,395)				344,254		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/02/2020	02/15/2047	1	10,000,000	SOFR-OIS Compound / (1.0419%)			232,023	4,591,771		4,591,771	396,614				237,846		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (SOFR-OIS Compound)			(329,916)	(4,093,947)		(4,093,947)	(343,466)				232,248		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2040	1	10,658,000	SOFR-OIS Compound / (1.0275%)			248,053	4,026,115		4,026,115	343,833				214,849		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030	1	20,347,000	SOFR-OIS Compound / (0.771%)			499,498	3,898,206		3,898,206	290,234				254,738		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/09/2020	10/13/2040	1	10,775,000	SOFR-OIS Compound / (1.1945%)			241,841	3,862,939		3,862,939	360,679				217,427		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2050	1	13,296,000	SOFR-OIS Compound / (1.2675%)			293,594	6,063,021		6,063,021	592,334				341,233		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2040	1	88,808,000	SOFR-OIS Compound / (1.201%)			1,990,368	31,849,494		31,849,494	2,983,166				1,795,356		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2030	1	102,004,000	SOFR-OIS Compound / (0.8595%)			2,459,321	19,241,341		19,241,341	1,518,919				1,284,839		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/21/2021	01/25/2041	1	16,627,000	SOFR-OIS Compound / (1.5385%)			344,738	5,342,732		5,342,732	602,687				338,434		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/24/2021	02/15/2047	1	47,000,000	SOFR-OIS Compound / (2.00476%)			865,491	14,849,074		14,849,074	2,266,231				1,117,877		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/11/2021	02/15/2047	1	23,500,000	SOFR-OIS Compound / (2.02105%)			430,842	7,367,588		7,367,588	1,136,517				558,939		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/12/2021	03/16/2031	1	32,000,000	SOFR-OIS Compound / (1.644%)			646,671	4,861,524		4,861,524	629,616				414,389		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041	1	34,908,000	SOFR-OIS Compound / (2.0785%)			630,149	8,997,928		8,997,928	1,405,623				713,638		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	02/15/2047	1	24,000,000	SOFR-OIS Compound / (2.1642%)			422,927	7,013,250		7,013,250	1,191,228				570,831		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2031	1	31,580,000	SOFR-OIS Compound / (1.688%)			631,283	4,762,358		4,762,358	634,818				411,197		(b) 0410

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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	04/08/2021	04/12/2036	1	22,116,000	1.961% / (SOFR-OIS Compound)			(412,078)	(4,635,457)		(4,635,457)	(702,041)				379,592		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.04952%)			873,223	14,845,394		14,845,394	2,333,541				1,141,662		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.07818%)			866,383	14,640,742		14,640,742	2,345,765				1,141,662		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2031	1	31,512,000	SOFR-OIS Compound / (1.6055%)			642,884	4,970,309		4,970,309	629,585				413,940		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (SOFR-OIS Compound)			(419,309)	(4,819,906)		(4,819,906)	(692,578)				379,889		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (SOFR-OIS Compound)			(440,097)	(5,259,873)		(5,259,873)	(661,904)				378,194		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2041	1	17,077,000	SOFR-OIS Compound / (1.7465%)			336,495	5,143,454		5,143,454	653,687				351,817		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (SOFR-OIS Compound)			(1,028,610)	(5,561,358)		(5,561,358)	(384,459)				440,281		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2031	1	31,131,000	SOFR-OIS Compound / (1.1835%)			700,390	5,793,418		5,793,418	568,587				413,452		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (SOFR-OIS Compound)			(460,956)	(5,744,797)		(5,744,797)	(617,498)				372,344		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2041	1	16,647,000	SOFR-OIS Compound / (1.482%)			349,819	5,570,690		5,570,690	607,362				343,760		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041	1	16,966,000	SOFR-OIS Compound / (1.7105%)			337,247	5,228,678		5,228,678	649,943				351,750		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2026	1	20,249,000	SOFR-OIS Compound / (0.9195%)			482,145	1,622,107		1,622,107	(4,410)				149,932		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2031	1	31,641,000	SOFR-OIS Compound / (1.596%)			646,977	5,233,056		5,233,056	661,128				426,939		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2036	1	22,014,000	1.7865% / (SOFR-OIS Compound)			(429,278)	(5,137,381)		(5,137,381)	(694,685)				385,791		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (SOFR-OIS Compound)			(460,597)	(5,555,545)		(5,555,545)	(593,423)				362,049		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2051	1	11,930,000	SOFR-OIS Compound / (1.593%)			244,115	4,818,053		4,818,053	572,503				307,255		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2021	03/01/2041	1	28,718,000	SOFR-OIS Compound / (1.9515%)			536,564	7,829,345		7,829,345	1,128,556				586,228		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2031	1	20,913,000	SOFR-OIS Compound / (1.398%)			448,238	3,692,148		3,692,148	413,046				281,014		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (SOFR-OIS Compound)			(297,223)	(3,654,040)		(3,654,040)	(436,979)				252,926		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2026	1	61,137,000	SOFR-OIS Compound / (1.1485%)			1,386,112	4,875,011		4,875,011	118,279				469,605		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (SOFR-OIS Compound)			(961,954)	(5,334,738)		(5,334,738)	(508,529)				461,828		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2031	1	31,815,000	SOFR-OIS Compound / (1.599%)			650,051	5,302,520		5,302,520	671,098				431,781		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (SOFR-OIS Compound)			(438,595)	(5,341,784)		(5,341,784)	(687,446)				387,526		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2041	1	17,168,000	SOFR-OIS Compound / (1.7495%)			337,933	5,242,941		5,242,941	666,616				357,747		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2051	1	12,298,000	1.728% / (SOFR-OIS Compound)			(243,387)	(4,749,419)		(4,749,419)	(614,670)				321,679		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	12/16/2021	05/15/2047	1	46,500,000	SOFR-OIS Compound / (1.70773%)			924,960	16,824,484		16,824,484	2,132,673				1,111,924		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	12/23/2021	12/29/2031	1	21,252,000	SOFR-OIS Compound / (1.5915%)			435,098	3,600,360		3,600,360	454,275				290,932		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	12/23/2021	12/29/2051	1	8,251,000	1.7625% / (SOFR-OIS Compound)			(161,911)	(3,142,842)		(3,142,842)	(416,281)				216,328		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	12/27/2021	12/30/2026	1	41,042,000	SOFR-OIS Compound / (1.353%)			888,923	3,222,355		3,222,355	153,795				324,443		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	12/29/2021	12/31/2026	1	82,083,000	SOFR-OIS Compound / (1.3795%)			1,767,012	6,398,858		6,398,858	318,880				649,234		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	12/30/2021	01/04/2032	1	31,929,000	SOFR-OIS Compound / (1.628%)			647,779	5,347,745		5,347,745	689,600				437,575		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	01/04/2022	05/15/2047	1	47,800,000	SOFR-OIS Compound / (1.64868%)			930,535	15,751,495		15,751,495	2,294,897				1,143,010		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2032	1	21,430,000	SOFR-OIS Compound / (1.656%)			407,682	3,207,989		3,207,989	505,182				295,504		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2037	1	14,929,000	1.7395% / (SOFR-OIS Compound)			(277,706)	(3,222,155)		(3,222,155)	(503,724)				265,045		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)			1,363,459	15,209,297		15,209,297	2,629,638				1,345,481		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2029	1	30,041,000	1.722% / (SOFR-OIS Compound)			(563,811)	(2,984,171)		(2,984,171)	(472,682)				324,051		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2032	1	21,617,000	SOFR-OIS Compound / (1.781%)			399,261	3,073,486		3,073,486	525,303				298,993		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			867,457	14,786,970		14,786,970	2,466,932				1,180,036		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(135,561)	(1,522,085)		(1,522,085)	(263,697)				134,823		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH	SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			106,083	1,509,715		1,509,715	254,870				125,110		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			936,769	15,867,702		15,867,702	2,348,330				1,163,953		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			937,947	15,880,292		15,880,292	2,353,728				1,166,117		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			940,521	15,957,492		15,957,492	2,349,018				1,166,117		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			938,216	15,888,380		15,888,380	2,353,235				1,166,117		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			935,371	15,676,829		15,676,829	2,400,395				1,178,139		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(858,404)	(12,459,974)		(12,459,974)	(2,843,284)				1,264,696		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(863,343)	(12,623,219)		(12,623,219)	(2,829,214)				1,263,253		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			1,192,517	12,709,129		12,709,129	3,008,142				1,411,725		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			1,250,926	14,064,774		14,064,774	2,878,207				1,394,559		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			1,198,665	12,801,990		12,801,990	3,013,315				1,415,786		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(853,246)	(12,179,066)		(12,179,066)	(2,894,676)				1,276,718		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			1,161,978	11,979,364		11,979,364	3,084,010				1,423,170		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(1,059,434)	(9,557,448)		(9,557,448)	(3,327,976)				1,458,241		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			799,326	10,082,493		10,082,493	3,152,753				1,322,401		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			478,160	2,798,106		2,798,106	1,012,140				479,237		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(336,277)	(2,837,758)		(2,837,758)	(983,048)				436,363		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			458,806	2,441,972		2,441,972	1,065,516				489,373		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(321,684)	(2,413,799)		(2,413,799)	(1,033,729)				445,934		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			327,201	2,017,191		2,017,191	683,438				325,496		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)			(226,793)	(1,970,855)		(1,970,855)	(660,653)				293,888		(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)			(91,038)	(492,800)		(492,800)	(387,211)				156,335		(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%)			849,843	3,436,379		3,436,379	4,091,838				1,607,167		(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%)			681,719	5,989,434		5,989,434	3,798,962				1,454,554		(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%)			882,724	4,230,418		4,230,418	4,012,613				1,595,640		(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%)			236,403	746,385		746,385	834,172				344,409		(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)			(305,286)	(676,993)		(676,993)	(872,185)				374,502		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			112,448	318,578		318,578	426,590				173,580		(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)			(173,889)	(914,818)		(914,818)	(787,766)				314,608		(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%)			238,518	853,863		853,863	836,388				346,567		(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%)			238,353	858,892		858,892	836,988				346,790		(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)			(173,834)	(921,669)		(921,669)	(787,870)				314,655		(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%)			234,481	841,389		841,389	845,381				348,523		(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)			(306,202)	(790,206)		(790,206)	(892,064)				382,640		(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%)			54,568	247,874		247,874	172,239				73,278		(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)			(287,030)	(2,056,921)		(2,056,921)	(1,107,008)				459,207		(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%)			232,877	2,078,662		2,078,662	1,074,118				431,320		(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)			(365,095)	(3,652,808)		(3,652,808)	(1,791,587)				706,043		(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%)			125,031	503,356		503,356	420,542				176,118		(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)			(630,570)	(1,947,785)		(1,947,785)	(3,363,675)				1,297,885		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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%)			537,111	2,515,112		2,515,112	3,257,116				1,227,200		(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)			(295,906)	(2,115,510)		(2,115,510)	(1,117,787)				465,219		(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%)			241,851	2,168,980		2,168,980	1,084,110				437,233		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/12/2024	06/14/2034	1	50,000,000	SOFR-OIS Compound / (3.7307%)						71,522					788,782		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/17/2024	06/20/2034	1	50,000,000	SOFR-OIS Compound / (3.6902%)						148,095					789,432		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.66918%)						187,385					789,541		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6711%)						183,815					789,541		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6411%)						239,592					789,541		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6287%)						262,647					789,541		(b) 0410
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												6,698,187	137,387,170	XXX	138,480,226	(15,948,060)				133,340,954	XXX	XXX
1 YR PAY Float/ REC 10YR 20YR Index Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/25/2025	3,758	5,000,000	.SGBVVR01 Index / (SOFR-OIS Compound)			(3,844)	(6,321)		(6,321)	(6,321)				24,820		(b) 0411
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(3,844)	(6,321)	XXX	(6,321)	(6,321)				24,820	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												6,694,343	137,380,849	XXX	138,473,905	(15,954,381)				133,365,774	XXX	XXX
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/31/2007	02/02/2027	1	75,000,000	SOFR-OIS Compound / (5.4597%)			92,700	(3,910,646)		(1,379,479)	751,571				603,825		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/28/2017	03/02/2047	1	14,000,000	SOFR-OIS Compound / (2.625%)			214,630	1,510,615		3,132,444	(33,204)				333,287		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/03/2017	03/07/2047	1	22,000,000	SOFR-OIS Compound / (2.75436%)			323,159	1,939,249		4,498,807	(42,600)				523,894		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/22/2017	03/24/2047	1	44,000,000	SOFR-OIS Compound / (2.6549%)			667,842	4,550,867		9,654,590	(99,766)				1,048,863		(b) 0453
1179999999. Subtotal - Swaps - Replication - Interest Rate												1,298,330	4,090,086	XXX	15,906,362	576,000				2,509,870	XXX	XXX
1229999999. Subtotal - Swaps - Replication												1,298,330	4,090,086	XXX	15,906,362	576,000				2,509,870	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												7,996,517	141,477,256	XXX	154,386,588	(15,372,060)				135,850,824	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												(3,844)	(6,321)	XXX	(6,321)	(6,321)				24,820	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												7,992,673	141,470,935	XXX	154,380,267	(15,378,381)				135,875,644	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	06/20/2024	09/20/2024	(2,100)	579,757,500	5557.12 x 50				3,740,100		3,740,100	3,740,100				24,780,000		(b) 0111
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	06/20/2024	09/20/2024	(900)	248,467,500	5557.12 x 50				1,602,900		1,602,900	1,602,900				10,620,000		(b) 0111
Fx GBP 1.00 PAY per USD $1.245115 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	04/16/2024	07/02/2024	1	2,891,157	Fx USD $1.00 per (GBP 0.803139)				(44,463)		(44,463)		(44,463)			1,070		(b) 0261
Fx EUR 1.00 PAY per USD $1.066650 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	04/16/2024	07/03/2024	1	16,081,882	Fx USD $1.00 per (EUR 0.937515)				(77,120)		(77,120)		(77,120)			7,287		(b) 0261
Fx EUR 1.00 PAY per USD $1.090205 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	05/16/2024	08/06/2024	1	6,101,876	Fx USD $1.00 per (EUR 0.917259)				93,037		93,037		93,037			9,710		(b) 0261
Fx EUR 1.00 PAY per USD $1.089967 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	05/28/2024	07/16/2024	1	9,201,501	Fx USD $1.00 per (EUR 0.917459)				147,815		147,815		147,815			9,629		(b) 0261
Fx GBP 1.00 PAY per USD $1.271203 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/10/2024	07/26/2024	1	13,104,834	Fx USD $1.00 per (GBP 0.786656)				69,586		69,586		69,586			17,482		(b) 0261
Fx AUD 1.00 PAY per USD $0.661083 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	06/11/2024	08/16/2024	1	5,360,722	Fx USD $1.00 per (AUD 1.512669)				(58,688)		(58,688)		(58,688)			9,615		(b) 0261
Fx USD $1.00 PAY per AUD 1.496632 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	06/19/2024	08/16/2024	1	247,890	Fx AUD 1.00 per (USD $0.668167)				76		76		76			445		(b) 0260
Fx EUR 1.00 PAY per USD $1.076911 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	06/19/2024	08/20/2024	1	6,583,157	Fx USD $1.00 per (EUR 0.928582)				16,467		16,467		16,467			12,300		(b) 0261
Fx USD $1.00 PAY per GBP 0.790030 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/21/2024	07/26/2024	1	125,312	Fx GBP 1.00 per (USD $1.265775)				(143)		(143)		(143)			167		(b) 0260
Fx AUD 1.00 PAY per USD $0.665960 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2024	07/17/2024	1	6,963,281	Fx USD $1.00 per (AUD 1.501592)				(18,665)		(18,665)		(18,665)			7,511		(b) 0261
Fx USD $1.00 PAY per AUD 1.499410 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/25/2024	08/16/2024	1	135,387	Fx AUD 1.00 per (USD $0.666929)				166		166		166			243		(b) 0260
Fx GBP 1.00 PAY per USD $1.266995 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2024	08/07/2024	1	3,448,760	Fx USD $1.00 per (GBP 0.789269)				6,660		6,660		6,660			5,562		(b) 0261
Fx USD $1.00 PAY per GBP 0.789436 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2024	07/02/2024	1	3,448,029	Fx GBP 1.00 per (USD $1.266727)				(6,737)		(6,737)		(6,737)			1,276		(b) 0260
Fx EUR 1.00 PAY per USD $1.074170 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/28/2024	09/04/2024	1	16,128,664	Fx USD $1.00 per (EUR 0.930951)				(8,861)		(8,861)		(8,861)			34,280		(b) 0261
Fx USD $1.00 PAY per EUR 0.933752 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/03/2024	1	16,080,290	Fx EUR 1.00 per (USD $1.070948)				8,997		8,997		8,997			7,287		(b) 0260
1439999999. Subtotal - Forwards - Hedging Other													5,471,128	XXX	5,471,128	5,343,000	128,128			35,523,864	XXX	XXX
1479999999. Subtotal - Forwards													5,471,128	XXX	5,471,128	5,343,000	128,128			35,523,864	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other												6,694,343	142,851,977	XXX	143,945,033	(10,611,381)	128,128			168,889,638	XXX	XXX
1719999999. Subtotal - Replication												1,298,330	4,090,086	XXX	15,906,362	576,000				2,509,870	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												7,992,673	146,942,063	XXX	159,851,395	(10,035,381)	128,128			171,399,508	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0260	Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio
0261	Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio
0410	Hedges against rising interest rates that impact our Group Variable Annuity Business
0411	Hedges against declining interest rates that impact our Group Variable Annuity Business
0453	Hedges against rising interest rates that impact our Individual Fixed Annuity Business

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNU4 Comdty	420	52,644,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/24/2024	123.9063	125.3438	(695,625)	(695,625)				603,750	603,750	2,310,000	(b) 0310	1,000
WNU4 Comdty	350	43,870,313	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2024	123.9375	125.3438	(579,688)	(579,688)				492,188	492,188	1,925,000	(b) 0310	1,000
WNU4 Comdty	700	87,740,625	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2024	123.9531	125.3438	(1,159,375)	(1,159,375)				973,434	973,434	3,850,000	(b) 0310	1,000
WNU4 Comdty	350	43,870,313	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	122.2891	125.3438	(579,688)	(579,688)				1,069,142	1,069,142	1,925,000	(b) 0310	1,000
WNU4 Comdty	350	43,870,313	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	122.3125	125.3438	(579,688)	(579,688)				1,060,938	1,060,938	1,925,000	(b) 0310	1,000
WNU4 Comdty	4	501,375	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	122.3281	125.3438	(6,625)	(6,625)				12,062	12,062	22,000	(b) 0310	1,000
WNU4 Comdty	724	90,748,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	122.3359	125.3438	(1,199,125)	(1,199,125)				2,177,654	2,177,654	3,982,000	(b) 0310	1,000
USU4 Comdty	452	53,477,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2024	116.9063	118.3125	(452,000)	(452,000)				635,625	635,625	1,672,400	(b) 0310	1,000
USU4 Comdty	54	6,388,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2024	116.9219	118.3125	(54,000)	(54,000)				75,093	75,093	199,800	(b) 0310	1,000
USU4 Comdty	56	6,625,500	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2024	116.9297	118.3125	(56,000)	(56,000)				77,437	77,437	207,200	(b) 0310	1,000
USU4 Comdty	1,500	177,468,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2024	116.9375	118.3125	(1,500,000)	(1,500,000)				2,062,500	2,062,500	5,550,000	(b) 0310	1,000
USU4 Comdty	500	59,156,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	115.8438	118.3125	(500,000)	(500,000)				1,234,375	1,234,375	1,850,000	(b) 0310	1,000
USU4 Comdty	1,367	161,733,188	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	115.8516	118.3125	(1,367,000)	(1,367,000)				3,364,105	3,364,105	5,057,900	(b) 0310	1,000
USU4 Comdty	500	59,156,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	115.8594	118.3125	(500,000)	(500,000)				1,226,560	1,226,560	1,850,000	(b) 0310	1,000
USU4 Comdty	125	14,789,063	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	06/25/2024	120.1250	118.3125	(125,000)	(125,000)				(226,563)	(226,563)	462,500	(b) 0310	1,000
TYU4 Comdty	150	16,497,657	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	108.5938	109.9844	(39,843)	(39,843)				208,595	208,595	300,000	(b) 0310	1,000
TYU4 Comdty	285	31,345,548	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	108.6016	109.9844	(75,702)	(75,702)				394,104	394,104	570,000	(b) 0310	1,000
NQU4 Index	50	19,927,250	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	20,197.4000	19,927.2500	(112,250)	(112,250)				(270,150)	(270,150)	885,000	(b) 0110	20
NQU4 Index	25	9,963,625	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	20,197.7500	19,927.2500	(56,125)	(56,125)				(135,250)	(135,250)	442,500	(b) 0110	20
NQU4 Index	38	15,144,710	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/20/2024	20,184.3000	19,927.2500	(85,310)	(85,310)				(195,358)	(195,358)	672,600	(b) 0110	20
NQU4 Index	3	1,195,635	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/20/2024	20,184.9500	19,927.2500	(6,735)	(6,735)				(15,462)	(15,462)	53,100	(b) 0110	20
ESU4 Index	258	71,227,350	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	5,546.8000	5,521.5000	(316,050)	(316,050)				(326,370)	(326,370)	3,044,400	(b) 0110	50
1539999999. Subtotal - Long Futures - Hedging Other												(10,045,827)	(10,045,827)				14,498,409	14,498,409	38,756,400	XXX	XXX
1579999999. Subtotal - Long Futures												(10,045,827)	(10,045,827)				14,498,409	14,498,409	38,756,400	XXX	XXX
UXYU4 Comdty	1,190	135,102,188	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	111.7891	113.5313	576,412	576,412				(2,073,206)	(2,073,206)	3,094,000	(b) 0311	1,000
UXYU4 Comdty	500	56,765,625	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	111.7969	113.5313	242,190	242,190				(867,185)	(867,185)	1,300,000	(b) 0311	1,000
FVU4 Comdty	300	31,973,439	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/30/2024	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/29/2024	105.6016	106.5781	32,811	32,811				(292,971)	(292,971)	390,000	(b) 0311	1,000
MFSU4 Index	500	58,580,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/17/2024	2,341.4000	2,343.2000	(80,000)	(80,000)				(45,000)	(45,000)	1,857,295	(b) 0111	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU4 Index	127	14,879,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.6000	2,343.2000	(20,320)	(20,320)				53,340	53,340	471,753	(b) 0111	50
MFSU4 Index	73	8,552,680	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.7000	2,343.2000	(11,680)	(11,680)				31,025	31,025	271,165	(b) 0111	50
MFSU4 Index	38	4,452,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,345.9000	2,343.2000	(6,080)	(6,080)				5,130	5,130	141,154	(b) 0111	50
MFSU4 Index	50	5,858,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,346.2000	2,343.2000	(8,000)	(8,000)				7,500	7,500	185,730	(b) 0111	50
MFSU4 Index	3	351,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,346.6000	2,343.2000	(480)	(480)				510	510	11,144	(b) 0111	50
MFSU4 Index	6	702,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,347.3000	2,343.2000	(960)	(960)				1,230	1,230	22,288	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,347.4000	2,343.2000	(320)	(320)				420	420	7,429	(b) 0111	50
MFSU4 Index	25	2,929,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,347.5000	2,343.2000	(4,000)	(4,000)				5,375	5,375	92,865	(b) 0111	50
MFSU4 Index	48	5,623,680	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,347.6000	2,343.2000	(7,680)	(7,680)				10,560	10,560	178,300	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,347.7000	2,343.2000	(320)	(320)				450	450	7,429	(b) 0111	50
MFSU4 Index	5	585,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,347.8000	2,343.2000	(800)	(800)				1,150	1,150	18,573	(b) 0111	50
MFSU4 Index	31	3,631,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,347.9000	2,343.2000	(4,960)	(4,960)				7,285	7,285	115,152	(b) 0111	50
MFSU4 Index	1	117,160	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.0000	2,343.2000	(160)	(160)				240	240	3,715	(b) 0111	50
MFSU4 Index	4	468,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.1000	2,343.2000	(640)	(640)				980	980	14,858	(b) 0111	50
MFSU4 Index	6	702,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.2000	2,343.2000	(960)	(960)				1,500	1,500	22,288	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.3000	2,343.2000	(320)	(320)				510	510	7,429	(b) 0111	50
MFSU4 Index	47	5,506,520	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.4000	2,343.2000	(7,520)	(7,520)				12,220	12,220	174,586	(b) 0111	50
MFSU4 Index	3	351,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.5000	2,343.2000	(480)	(480)				795	795	11,144	(b) 0111	50
MFSU4 Index	9	1,054,440	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.7000	2,343.2000	(1,440)	(1,440)				2,475	2,475	33,431	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,348.9000	2,343.2000	(320)	(320)				570	570	7,429	(b) 0111	50
MFSU4 Index	4	468,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.0000	2,343.2000	(640)	(640)				1,160	1,160	14,858	(b) 0111	50
MFSU4 Index	7	820,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.1000	2,343.2000	(1,120)	(1,120)				2,065	2,065	26,002	(b) 0111	50
MFSU4 Index	1	117,160	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.2000	2,343.2000	(160)	(160)				300	300	3,715	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.3000	2,343.2000	(320)	(320)				610	610	7,429	(b) 0111	50
MFSU4 Index	3	351,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.4000	2,343.2000	(480)	(480)				930	930	11,144	(b) 0111	50
MFSU4 Index	6	702,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.5000	2,343.2000	(960)	(960)				1,890	1,890	22,288	(b) 0111	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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
MFSU4 Index	13	1,523,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.6000	2,343.2000	(2,080)	(2,080)				4,160	4,160	48,290	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.7000	2,343.2000	(320)	(320)				650	650	7,429	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.8000	2,343.2000	(320)	(320)				660	660	7,429	(b) 0111	50
MFSU4 Index	6	702,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,349.9000	2,343.2000	(960)	(960)				2,010	2,010	22,288	(b) 0111	50
MFSU4 Index	21	2,460,360	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.0000	2,343.2000	(3,360)	(3,360)				7,140	7,140	78,006	(b) 0111	50
MFSU4 Index	23	2,694,680	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.1000	2,343.2000	(3,680)	(3,680)				7,935	7,935	85,436	(b) 0111	50
MFSU4 Index	4	468,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.2000	2,343.2000	(640)	(640)				1,400	1,400	14,858	(b) 0111	50
MFSU4 Index	7	820,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.3000	2,343.2000	(1,120)	(1,120)				2,485	2,485	26,002	(b) 0111	50
MFSU4 Index	7	820,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.4000	2,343.2000	(1,120)	(1,120)				2,520	2,520	26,002	(b) 0111	50
MFSU4 Index	5	585,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.5000	2,343.2000	(800)	(800)				1,825	1,825	18,573	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.6000	2,343.2000	(320)	(320)				740	740	7,429	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.7000	2,343.2000	(320)	(320)				750	750	7,429	(b) 0111	50
MFSU4 Index	19	2,226,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.8000	2,343.2000	(3,040)	(3,040)				7,220	7,220	70,577	(b) 0111	50
MFSU4 Index	30	3,514,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,350.9000	2,343.2000	(4,800)	(4,800)				11,550	11,550	111,438	(b) 0111	50
MFSU4 Index	10	1,171,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.0000	2,343.2000	(1,600)	(1,600)				3,900	3,900	37,146	(b) 0111	50
MFSU4 Index	5	585,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.1000	2,343.2000	(800)	(800)				1,975	1,975	18,573	(b) 0111	50
MFSU4 Index	10	1,171,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.2000	2,343.2000	(1,600)	(1,600)				4,000	4,000	37,146	(b) 0111	50
MFSU4 Index	29	3,397,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.3000	2,343.2000	(4,640)	(4,640)				11,745	11,745	107,723	(b) 0111	50
MFSU4 Index	68	7,966,880	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.4000	2,343.2000	(10,880)	(10,880)				27,880	27,880	252,592	(b) 0111	50
MFSU4 Index	35	4,100,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.5000	2,343.2000	(5,600)	(5,600)				14,525	14,525	130,011	(b) 0111	50
MFSU4 Index	50	5,858,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.6000	2,343.2000	(8,000)	(8,000)				21,000	21,000	185,730	(b) 0111	50
MFSU4 Index	86	10,075,760	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.7000	2,343.2000	(13,760)	(13,760)				36,550	36,550	319,455	(b) 0111	50
MFSU4 Index	50	5,858,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.8000	2,343.2000	(8,000)	(8,000)				21,500	21,500	185,730	(b) 0111	50
MFSU4 Index	11	1,288,760	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,351.9000	2,343.2000	(1,760)	(1,760)				4,785	4,785	40,860	(b) 0111	50
MFSU4 Index	32	3,749,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.0000	2,343.2000	(5,120)	(5,120)				14,080	14,080	118,867	(b) 0111	50
MFSU4 Index	17	1,991,720	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.1000	2,343.2000	(2,720)	(2,720)				7,565	7,565	63,148	(b) 0111	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	Highly Effective Hedges 16	Highly Effective Hedges 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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU4 Index	3	351,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.2000	2,343.2000	(480)	(480)				1,350	1,350	11,144	(b) 0111	50
MFSU4 Index	14	1,640,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.3000	2,343.2000	(2,240)	(2,240)				6,370	6,370	52,004	(b) 0111	50
MFSU4 Index	1	117,160	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.4000	2,343.2000	(160)	(160)				460	460	3,715	(b) 0111	50
MFSU4 Index	15	1,757,400	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.5000	2,343.2000	(2,400)	(2,400)				6,975	6,975	55,719	(b) 0111	50
MFSU4 Index	23	2,694,680	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.6000	2,343.2000	(3,680)	(3,680)				10,810	10,810	85,436	(b) 0111	50
MFSU4 Index	14	1,640,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.7000	2,343.2000	(2,240)	(2,240)				6,650	6,650	52,004	(b) 0111	50
MFSU4 Index	19	2,226,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,352.9000	2,343.2000	(3,040)	(3,040)				9,215	9,215	70,577	(b) 0111	50
MFSU4 Index	10	1,171,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.0000	2,343.2000	(1,600)	(1,600)				4,900	4,900	37,146	(b) 0111	50
MFSU4 Index	13	1,523,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.1000	2,343.2000	(2,080)	(2,080)				6,435	6,435	48,290	(b) 0111	50
MFSU4 Index	15	1,757,400	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.2000	2,343.2000	(2,400)	(2,400)				7,500	7,500	55,719	(b) 0111	50
MFSU4 Index	12	1,405,920	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.3000	2,343.2000	(1,920)	(1,920)				6,060	6,060	44,575	(b) 0111	50
MFSU4 Index	9	1,054,440	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.4000	2,343.2000	(1,440)	(1,440)				4,590	4,590	33,431	(b) 0111	50
MFSU4 Index	9	1,054,440	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.5000	2,343.2000	(1,440)	(1,440)				4,635	4,635	33,431	(b) 0111	50
MFSU4 Index	5	585,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.6000	2,343.2000	(800)	(800)				2,600	2,600	18,573	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.7000	2,343.2000	(320)	(320)				1,050	1,050	7,429	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,353.8000	2,343.2000	(320)	(320)				1,060	1,060	7,429	(b) 0111	50
MFSU4 Index	6	702,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,354.3000	2,343.2000	(960)	(960)				3,330	3,330	22,288	(b) 0111	50
MFSU4 Index	1	117,160	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,354.4000	2,343.2000	(160)	(160)				560	560	3,715	(b) 0111	50
MFSU4 Index	7	820,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,354.5000	2,343.2000	(1,120)	(1,120)				3,955	3,955	26,002	(b) 0111	50
MFSU4 Index	63	7,381,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,354.6000	2,343.2000	(10,080)	(10,080)				35,910	35,910	234,019	(b) 0111	50
MFSU4 Index	13	1,523,080	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,354.7000	2,343.2000	(2,080)	(2,080)				7,475	7,475	48,290	(b) 0111	50
MFSU4 Index	7	820,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,354.8000	2,343.2000	(1,120)	(1,120)				4,060	4,060	26,002	(b) 0111	50
MFSU4 Index	6	702,960	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,354.9000	2,343.2000	(960)	(960)				3,510	3,510	22,288	(b) 0111	50
MFSU4 Index	1	117,160	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,355.0000	2,343.2000	(160)	(160)				590	590	3,715	(b) 0111	50
MFSU4 Index	4	468,640	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,355.2000	2,343.2000	(640)	(640)				2,400	2,400	14,858	(b) 0111	50
MFSU4 Index	15	1,757,400	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,355.3000	2,343.2000	(2,400)	(2,400)				9,075	9,075	55,719	(b) 0111	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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
MFSU4 Index	5	585,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,355.4000	2,343.2000	(800)	(800)				3,050	3,050	18,573	(b) 0111	50
MFSU4 Index	12	1,405,920	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/20/2024	2,355.5000	2,343.2000	(1,920)	(1,920)				7,380	7,380	44,575	(b) 0111	50
MFSU4 Index	3	351,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,350.2000	2,343.2000	(480)	(480)				1,050	1,050	11,144	(b) 0111	50
MFSU4 Index	5	585,800	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,350.3000	2,343.2000	(800)	(800)				1,775	1,775	18,573	(b) 0111	50
MFSU4 Index	203	23,783,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,350.6000	2,343.2000	(32,480)	(32,480)				75,110	75,110	754,062	(b) 0111	50
MFSU4 Index	16	1,874,560	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,350.7000	2,343.2000	(2,560)	(2,560)				6,000	6,000	59,433	(b) 0111	50
MFSU4 Index	78	9,138,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,350.8000	2,343.2000	(12,480)	(12,480)				29,640	29,640	289,738	(b) 0111	50
MFSU4 Index	19	2,226,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.2000	2,343.2000	(3,040)	(3,040)				7,600	7,600	70,577	(b) 0111	50
MFSU4 Index	24	2,811,840	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.3000	2,343.2000	(3,840)	(3,840)				9,720	9,720	89,150	(b) 0111	50
MFSU4 Index	49	5,740,840	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.4000	2,343.2000	(7,840)	(7,840)				20,090	20,090	182,015	(b) 0111	50
MFSU4 Index	19	2,226,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.5000	2,343.2000	(3,040)	(3,040)				7,885	7,885	70,577	(b) 0111	50
MFSU4 Index	18	2,108,880	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.6000	2,343.2000	(2,880)	(2,880)				7,560	7,560	66,863	(b) 0111	50
MFSU4 Index	2	234,320	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.7000	2,343.2000	(320)	(320)				850	850	7,429	(b) 0111	50
MFSU4 Index	39	4,569,240	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.3000	2,343.2000	(6,240)	(6,240)				15,795	15,795	144,869	(b) 0111	50
MFSU4 Index	15	1,757,400	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.6000	2,343.2000	(2,400)	(2,400)				6,300	6,300	55,719	(b) 0111	50
MFSU4 Index	48	5,623,680	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.7000	2,343.2000	(7,680)	(7,680)				20,400	20,400	178,300	(b) 0111	50
MFSU4 Index	28	3,280,480	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/23/2024	NY Stock Exchnge/ICE	06/18/2024	2,351.8000	2,343.2000	(4,480)	(4,480)				12,040	12,040	104,009	(b) 0111	50
ESU4 Index	79	21,809,925	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	5,546.8000	5,521.5000	96,775	96,775				99,935	99,935	932,200	(b) 0111	50
ESU4 Index	179	49,417,425	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	5,546.7500	5,521.5000	219,275	219,275				225,988	225,988	2,112,200	(b) 0111	50
RTYU4 Index	300	30,975,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	2,046.7000	2,065.0000	(73,500)	(73,500)				(274,500)	(274,500)	1,950,000	(b) 0111	50
RTYU4 Index	150	15,487,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	2,046.7500	2,065.0000	(36,750)	(36,750)				(136,875)	(136,875)	975,000	(b) 0111	50
RTYU4 Index	150	15,487,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	2,046.9000	2,065.0000	(36,750)	(36,750)				(135,750)	(135,750)	975,000	(b) 0111	50
RTYU4 Index	87	8,982,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2024	2,047.0500	2,065.0000	(21,315)	(21,315)				(78,083)	(78,083)	565,500	(b) 0111	50
RTYU4 Index	131	13,525,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/20/2024	2,049.4000	2,065.0000	(32,095)	(32,095)				(102,180)	(102,180)	851,500	(b) 0111	50
RTYU4 Index	75	7,743,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/20/2024	2,049.9500	2,065.0000	(18,375)	(18,375)				(56,438)	(56,438)	487,500	(b) 0111	50
RTYU4 Index	240	24,780,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/17/2024	2,029.7500	2,065.0000	(58,800)	(58,800)				(423,000)	(423,000)	1,560,000	(b) 0111	50
RTYU4 Index	70	7,227,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/20/2024	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/17/2024	2,029.8000	2,065.0000	(17,150)	(17,150)				(123,200)	(123,200)	455,000	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1609999999. Subtotal - Short Futures - Hedging Other												484,728	484,728				(3,527,925)	(3,527,925)	24,655,781	XXX	XXX
1649999999. Subtotal - Short Futures												484,728	484,728				(3,527,925)	(3,527,925)	24,655,781	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(9,561,099)	(9,561,099)				10,970,484	10,970,484	63,412,181	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(9,561,099)	(9,561,099)				10,970,484	10,970,484	63,412,181	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	(51,106,503)	30,574,919	(20,531,583)
Total Net Cash Deposits	(51,106,503)	30,574,919	(20,531,583)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0310	Hedges against increases in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0311	Hedges against declines in a particular Equity Index that impact our Individual Fixed Index Annuity Business

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		687,237,309	(555,321,152)	687,237,309	697,615,474	(552,789,985)	697,615,474	199,263,005	199,263,005
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	20,690,947		85,244	(34,263)		85,244	(34,263)		73,398	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	(800,000)				800,000			800,000		
CDN IMP BNK OF COMRC	2IGI19DL77OX0HC3ZE78	Y	Y	1,070,000									
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	4,648,000									
DLIH 2016-1 LLC		Y	N			5,343,000		5,343,000	5,343,000		5,343,000	35,400,000	35,400,000
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Y	Y	43,210,000		166	(143)		166	(143)		410	
MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	Y	Y	11,346,370		257,395	(180,272)		257,395	(180,272)		50,056	
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Y	N				(6,321)			(6,321)		24,820	18,499
0299999999. Total NAIC 1 Designation				80,165,317		5,685,805	(220,998)	6,143,000	5,685,805	(220,998)	6,143,000	35,548,684	35,418,499
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				80,165,317		692,923,114	(555,542,150)	693,380,309	703,301,279	(553,010,983)	703,758,474	234,811,689	234,681,504
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						692,923,114	(555,542,150)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Cash		USD CASH	800,000	800,000	800,000		I
MULT EXCHANGES BoAML		Treasury	91282C-CR-0	US GOVERNMENT TREASURY NOTE 1%	97,924,689	97,924,689		07/31/2028	I
MULT EXCHANGES BoAML		Treasury	91282C-FG-1	US GOVERNMENT TREASURY NOTE 3.25%	3,984,688	4,000,000	3,992,509	08/31/2024	I
0199999999 - Total					102,709,377	102,724,689	4,792,509	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	912797-KQ-9	US GOVERNMENT TREASURY BILL	622,994	625,000	XXX	05/09/2024	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	2,292,185	2,340,000	XXX	10/31/2025	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	912828-Z9-4	US GOVERNMENT TREASURY NOTE 1.5%	2,158,141	2,501,000	XXX	02/15/2030	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	3,003,936	3,743,000	XXX	08/15/2030	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-BL-4	US GOVERNMENT TREASURY NOTE 1.125%	1,664,921	2,029,000	XXX	02/15/2031	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-BW-0	US GOVERNMENT TREASURY NOTE 0.75%	1,802,283	1,936,000	XXX	04/30/2026	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-FF-3	US GOVERNMENT TREASURY NOTE 2.75%	293,853	327,000	XXX	08/15/2032	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-GM-7	US GOVERNMENT TREASURY NOTE 3.575%	6,473,947	6,825,000	XXX	02/15/2033	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-HY-0	US GOVERNMENT TREASURY NOTE 4.625%	2,378,687	2,351,000	XXX	09/15/2026	V
CDN IMP BNK OF COMRC	2IGI19DL77OX0HC3ZE78	Cash		USD CASH	1,070,000	1,070,000	XXX		V
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash		USD CASH	4,648,000	4,648,000	XXX		V
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Cash		USD CASH	43,210,000	43,210,000	XXX		V
MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	Cash		USD CASH	11,346,370	11,346,370	XXX		V
0299999999 - Total					80,965,317	82,951,370	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America	Charlotte, North Carolina					12,045,184	742,797	8,946,855	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		5.100	107,839		4,737,958	20,627,510	44,127,240	XXX
First Bank	Road Town, British Virgin Islands	SD				500,000	500,000	500,000	XXX
JP Morgan Chase	New York, New York		5.250	4,114,605		154,290,340	118,540,377	185,690,625	XXX
JP Morgan Chase	New York, New York	C				98,717,528	98,717,528	98,717,528	XXX
State Street	Boston, Massachusetts					(124,392)	372,287	237,535	XXX
UMB Bank	Kansas City, Missouri		5.400	117,362		(77,690,322)	(87,251,241)	(128,532,760)	XXX
US Bank	Minneapolis, Minnesota	SD				840,000	840,000	840,000	XXX
Wells Fargo	San Francisco, California	SD				600,000	600,000	600,000	XXX
Wilmington Trust	Wilmington, Delaware	SD				1,500,000	1,500,000	1,500,000	XXX
Xeros Business Services	Quincy, Massachusetts	SD				500,000	500,000	500,000	XXX
0199998. Deposits in ... 272 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	774,791		61,973,050	62,170,204	62,428,567	XXX
0199999. Totals - Open Depositories		XXX	XXX	5,114,597		257,889,346	217,859,462	275,555,590	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	5,114,597		257,889,346	217,859,462	275,555,590	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	5,114,597		257,889,346	217,859,462	275,555,590	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
09248U-71-8	BLACKROCK FED FUND		06/28/2024	5.190		127,865,893	650,360	2,821,722
85749T-57-4	STATE ST INST TR PL MM CABR		06/28/2024	5.220		35,080,618		1,530,681
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						162,946,511	650,360	4,352,403
	LAKEFIELD FUNDING LLC		06/14/2024	7.300	07/01/2024	25,840,000	89,076	
	CREDIT SUISSE SECURITIES USA		04/29/2024	5.348	07/29/2024	125,000,000	1,169,801	
	CELL POWER HOLDINGS LLC		06/30/2024	8.000	08/15/2024	95,000,000	21,111	
	PRIVATE DEBT INVESTORS FEEDER		06/30/2024	8.000	08/15/2024	150,000,000	33,333	
	INFRASTRUCTURE INDIA HOLD CO		06/28/2023	8.250	07/15/2024	94,500,000	7,991,156	
	CASH COLLATERAL FEDFUNDS		06/27/2024	5.342	01/01/9999	370,000	1,537	438
	CASH COLLATERAL FEDFUNDS		06/27/2024	5.342	01/01/9999	1,275,000	5,297	
	APSEC REPO CASH COLLATERAL		06/28/2024	5.342	01/01/9999	1,057,503		374
8509999999. Subtotal - Other Cash Equivalents						493,042,503	9,311,311	812
8609999999 - Total Cash Equivalents						655,989,014	9,961,671	4,353,215