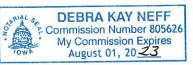


QUARTERLY STATEMENT

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

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NAIC Group Code 00431 (Current Period	, 00431 NAIC Comp	pany Code 66974	Employer's ID Numl	ber36-2428931
Organized under the Laws of	lowa	, State of Domicile or Po	ort of Entry	Iowa
Country of Domicile		United States		
Licensed as business type: Life, Ac	ccident and Health [x]	Fraternal Benefit Soci	eties []	
Incorporated/Organized	5. 3.	Commenced Business	45 150	5/1886
Statutory Home Office	8300 Mills Civic Parkway	i i i i i i i i i i i i i i i i i i i	West Des Moines,	IA, US 50266
Main Administrative Office	(Street and Number) 8300 Mills Civic Parkway	West Des Moines, IA,	(City or Town, State, Cour	ntry and Zip Code)
Wall Administrative Office	(Street and Number)	(City or Town, State, Country	and Zip Code)	515-440-5500 (Area Code) (Telephone Number)
Mail Address	8300 Mills Civic Parkway	, W	est Des Moines, IA, U	JS 50266
	(Street and Number or P.O. Box)	(Cit	y or Town, State, Country an	
Primary Location of Books and Reco	ords 8300 Mills Civic Parkway (Street and Number)	West Des Moine	es, IA, US 50266 Country and Zip Code)	515-440-5500 (Area Code) (Telephone Number)
Internet Web Site Address		www.northamericancompany.c		(Alea Code) (Telephone Number)
Statutory Statement Contact	Daniel E Edsen		515-440-5	5500
DEDCEMACEO	MEMBERS.COM (Name)		(Area Code) (Telephone No	umber) (Extension)
DEDSEN@SFGI			877-586-0249 (FAX Number)	
***			(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
		FICERS		
Name	Title	Name		Title
Esfandyar Eruch Dinshaw	President, Chairman and Chief Executive Officer	Brian Darrel Hans	en, SVP, G	Seneral Counsel & Secretary
David Christopher Attaway	SVP, Chief Financial Officer & Treasurer	Eric Yung Hsi Li	n 91	/P & Corporate Actuary
David Officiopher / Maway	-		,,	r & Corporate Actuary
		OFFICERS		
Gerald Robert Blair	President - Sammons Life	lease Educat D		dent, Sammons Corporate
Teri Lee Ross	, Insurance Group President, Shared Services	Joseph Edward Par Robert Ray TeKol		Markets President, SIAG
TOTI ECC TOSS	SVP & Chief Human Resources	Robert Ray Texos	ste,	President, SIAG
Anne Margaret Cooper	, Officer	John David Melv	in , SVP 8	& Chief Investment Officer
	DIRECTORS	OR TRUSTEES		
Darron Kelly Ash	Willard Bunn III	James Roderick C	lark Thou	mas Joseph Corcoran Jr.
Esfandyar Eruch Dinshaw	George Ashton Fisk	William Denby Hei		William Leo Lowe
Michael Milo Masterson	Robert Ray TeKolste	Susan Twine Deak		William Leo Lowe
	-		- 33	
State oflowa				
	SS			
County ofDallas				
above, all of the herein described assets that this statement, together with related ilabilities and of the condition and affairs and have been completed in accordance law may differ; or, (2) that state rules; information, knowledge and belief, respections.	w Brian D	orting entity, free and clear from a rein contained, annexed or referre ing period stated above, and of its ons and Accounting Practices and ting not related to accounting pratiation by the described officers also te to electronic filing) of the enclosed arreit Hansen Counsel & Secretary	ny liens or claims thereved to, is a full and true do to, is a full and true income and deductions Procedures manual extractices and procedures to includes the related coved statement. The elect	on, except as herein stated, and statement of all the assets and therefrom for the period ended cept to the extent that: (1) state, , according to the best of their presponding electronic filling with
Subscribed and sworn to before me thi	is 1	b. If no:		3 (5) (5) (5)
day of Apple	rt , 2023	1. Sta	ate the amendment numb	ber
	10 11		te filed mber of pages attached	
11 July T	1 1.1.1			-



ASSETS

			Current Statement Date)	4
		1	2	3	7
					December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1	Bonds	30,948,729,515	Trendamina y ledete	30,948,729,515	
l	Stocks:				
	2.1 Preferred stocks	916 043 767		916,043,767	941 296 555
	2.2 Common stocks	95,922,624			135,142,121
3	Mortgage loans on real estate:				
0.	3.1 First liens	1 977 940 860		1,977,940,860	2 064 127 563
	3.2 Other than first liens			1,077,040,000	2,004,121,000
	Real estate:				
-	4.1 Properties occupied by the company (less				
	\$encumbrances)				
	4.2 Properties held for the production of income				
	(less \$ encumbrances)				
	4.3 Properties held for sale (less				
	\$ encumbrances)				
I	Cash (\$253,150,007),				
	cash equivalents (\$57,000,584)				
	and short-term investments (\$30,243,537)	340 , 394 , 127		340 , 394 , 127	
6.	Contract loans (including \$premium notes)	144 , 224 , 192	i		156,028,144
	Derivatives	1		464 , 228 , 792	
i	Other invested assets	i	i		
9.	Receivables for securities	78,748,122		78,748,122	74,028
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	9 ,547 ,469		9 , 547 , 469	5,245,213
	Subtotals, cash and invested assets (Lines 1 to 11)			37 , 208 , 008 , 066	36,941,936,849
13.	Title plants less \$charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	360,323,005		360,323,005	344,233,993
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of				
	collection	34,367,544	23,084,518	11,283,027	18 , 161 , 231
	15.2 Deferred premiums, agents' balances and installments booked but		, ,	, ,	, ,
	deferred and not yet due (including \$earned				
	but unbilled premiums)	109 302 771		109 302 771	103,706,751
	15.3 Accrued retrospective premiums (\$) and				
	contracts subject to redetermination (\$				
16	Reinsurance:				
10.	16.1 Amounts recoverable from reinsurers	31 110 200	8 063 036	22 1/16 363	17 058 003
	16.2 Funds held by or deposited with reinsured companies			3,270,817	3,757,833
	16.3 Other amounts receivable under reinsurance contracts			46,032,284	69 , 151 , 050
17				i i	
	Amounts receivable relating to uninsured plans			66 206 600	G1 410 17E
I	Current federal and foreign income tax recoverable and interest thereon			66,386,690	61,418,175
i	Net deferred tax asset	1	i e		196 , 141 , 585
l	Guaranty funds receivable or on deposit			506 , 141	533,952
i	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$				
	Net adjustment in assets and liabilities due to foreign exchange rates				
I	Receivables from parent, subsidiaries and affiliates				81
	Health care (\$				
	Aggregate write-ins for other-than-invested assets	17,651,293	17,651,293		
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	38,208,018,559	163,975,367	38,044,043,192	37 , 757 , 000 , 405
27.	From Separate Accounts, Segregated Accounts and Protected				
	Cell Accounts	ļ	ļ		
28.	Total (Lines 26 and 27)	38,208,018,559	163,975,367	38,044,043,192	37 , 757 , 000 , 405
	DETAILS OF WRITE-INS				
1101.	Receivable for central clearinghouse	9,547,469		9 , 547 , 469	5,245,213
1102.	-				
1103.					
i	Summary of remaining write-ins for Line 11 from overflow page				
l	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	9,547,469		9,547,469	5,245,213
	IMR asset		15,084,622	5,5 11 , 155	-,,
i	Miscellaneous assets.		i		
2503.		1 ' '			
l	Summary of remaining write-ins for Line 25 from overflow page	i			
	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	17,651,293	17,651,293		
	,	, , 230	,55.,250		

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIABILITILO, OOKI LOO AND OTTILITY	1 Current	2 December 31
1	Aggregate reserve for life contracts \$25,300,482,260 less \$included in Line 6.3	Statement Date	Prior Year
	(including \$ Modco Reserve)		
	Aggregate reserve for accident and health contracts (including \$ Modco Reserve) Liability for deposit-type contracts (including \$ Modco Reserve)		
	Contract claims:		
	4.1 Life 4.2 Accident and health		
	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)	l	
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	l i	
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	2 275 150	1 000 774
9.	Contract liabilities not included elsewhere:	2,273,130	1,900,774
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of \$		
	Service Act		
	9.3 Other amounts payable on reinsurance, including \$ assumed and \$16,294,642 ceded 9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts \$		
11	accident and health \$ and deposit-type contract funds \$ Commissions and expense allowances payable on reinsurance assumed		
	General expenses due or accrued		
13.	Transfers to Separate Accounts due or accrued (net) (including \$accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		
15.1	Current federal and foreign income taxes, including \$on realized capital gains (losses)		
	Net deferred tax liability		
17.	Amounts withheld or retained by reporting entity as agent or trustee	628,243	813, 104
18.	Amounts held for agents' account, including \$ 823,525 agents' credit balances	62.533.321	91.335.821
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
	Liability for benefits for employees and agents if not included above		
	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities: 24.01 Asset valuation reserve	325 323 702	317 0/13 755
	24.02 Reinsurance in unauthorized and certified (\$		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$977,524,373) reinsurers	4,165,262,504	3,519,177,437
	24.04 Payable to parent, subsidiaries and affiliates 24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		1,217,225,323
	24.09 Payable for securities	20,619,768	118,142,690
	24.10 Payable for securities lending		
	Aggregate write-ins for liabilities	1,731,078,915	1,683,252,530
1	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	36,039,091,865	35,643,811,316
28.	Total liabilities (Lines 26 and 27)	36,039,091,865	35,643,811,316
	Common capital stock		2,500,000
31.	Preferred capital stock		
32.	Surplus notes Gross paid in and contributed surplus	431,000,000	431,000,000
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost: 36.1		
	36.2 shares preferred (value included in Line 30 \$		
i	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$	2,002,451,327 2,004,951,327	2,110,689,089 2,113,189,089
i	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	38,044,043,192	37,757,000,405
2504	DETAILS OF WRITE-INS FHLB advances	1 526 357 000	1,526,357,000
2502.	Derivative collateral liability	176,555,039	1, 320, 357, 000
2503.	Abandoned property	15,944,968	14,680,746
	Summary of remaining write-ins for Line 25 from overflow page	12,221,908 1,731,078,915	11,845,382 1,683,252,530
3101.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3402.			
3403.			
	Summary of remaining write-ins for Line 34 from overflow page		

SUMMARY OF OPERATIONS

		1 1		
		1 Current Year	2 Prior Year	3
		To Date	Year to Date	Prior Year Ended December 31
_				
1.	Premiums and annuity considerations for life and accident and health contracts	434,301,140	406,006,293	1,532,860,558
2.	Considerations for supplementary contracts with life contingencies	133,154	704,649	5,639,925
3.	Net investment income	262,085,125		1, 165, 086, 111
	Amortization of Interest Maintenance Reserve (IMR)			5,148,073
	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	 108,572,125	56 , 527 , 248	375,857,419
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees			
	from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	3,942,029	601,303	33,032,499
9	Totals (Lines 1 to 8.3)	808,471,289	804,189,714	3,117,624,585
	Death benefits		82,602,688	243,307,746
	Matured endowments (excluding guaranteed annual pure endowments)			243,307,740
			96,846,901	323,444,124
12.	Annuity benefits	007,044		
	Disability benefits and benefits under accident and health contracts		′ 1	968,921
	Coupons, guaranteed annual pure endowments and similar benefits			
1	Surrender benefits and withdrawals for life contracts	1 ' ' 1	357 , 831 , 438	
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,231,953	2,928,984	10 , 132 , 865
18.	Payments on supplementary contracts with life contingencies	1 ,607 ,819	1,705,539	6,920,037
	Increase in aggregate reserves for life and accident and health contracts		31,695,610	(172, 113, 977)
	Totals (Lines 10 to 19)		573,945,147	1,981,122,722
	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only).	134 039 583	98,337,514	473,963,725
	Commissions and expense allowances on reinsurance assumed	38 531	20.288	64,109
	General insurance expenses and fraternal expenses		47,643,472	213,853,303
		1 ' ' 1	' '	
	Insurance taxes, licenses and fees, excluding federal income taxes			30,997,645
1	Increase in loading on deferred and uncollected premiums		(1,604,181)	, , , , ,
1	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions		20,226,145	104,241,478
28.	Totals (Lines 20 to 27)	755,905,294	747,436,490	2,782,500,992
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
	Line 28)	52,565,994 	56 , 753 , 224	335 , 123 , 593
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)	52,565,994	56,753,224	335,123,593
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		15,457,608	63,624,681
	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)	46,043,515	41,295,616	271,498,912
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR)	1 ' ' 1		
	less capital gains tax of \$(4,427,414)			
	transferred to the IMR)	(63,058,484)	(6,568,194)	(16,818,894)
25		(17.014.969)	34,727,422	254,680,018
35.	Net income (Line 33 plus Line 34)	(17,014,909)	34,121,422	234,000,010
	CAPITAL AND SURPLUS ACCOUNT			4 000 004 000
	Capital and surplus, December 31, prior year		1,930,924,306	1,930,924,306
37.	Net income (Line 35)		34,727,422	254,680,018
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$11,707,990	42,736,882	(47 , 996 , 883)	
39.	Change in net unrealized foreign exchange capital gain (loss)	1 ,307 ,462 <u> </u> 1	(1,085,666)	(3,862,528)
40.	Change in net deferred income tax	16,975,640	14,224,430	35,049,354
41.	Change in nonadmitted assets	130,769	(48 , 102 , 893)	(65,633,336)
	Change in liability for reinsurance in unauthorized and certified companies			
	Change in reserve on account of change in valuation basis, (increase) or decrease			
	Change in asset valuation reserve			
	Change in treasury stock			
40.	Surplus (contributed to) withdrawn from Separate Accounts during period	·		
	Other changes in surplus in Separate Accounts Statement			
1	Change in surplus notes	1 1	i	i
i	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)	i i		i i
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	ļ <u>ļ</u> .		
1	51.2 Transferred to capital (Stock Dividend)	1	i i	l l
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
	Aggregate write-ins for gains and losses in surplus			
			(11,458,532)	182,264,783
	Net change in capital and surplus (Lines 37 through 53)			
55.	Capital and surplus as of statement date (Lines 36 + 54)	2,004,951,327	1,919,465,775	2,113,189,089
	DETAILS OF WRITE-INS			
	Experience refund on reinsurance ceded			30,954,196
	Foreign exchange gain (loss)		504,308	1,002,079
08.303	Investment income - funds withheld coinsurance assumed	106,667	85,840	334,730
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	49,166	11,155	741,493
i	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,942,029	601,303	33,032,499
	Funds withheld coinsurance-ceded.		17,203,352	95,495,540
	Transfer to IMR - ceded			8,464,271
	Miscellaneous Expense.			
	Summary of remaining write-ins for Line 27 from overflow page		00.000.445	404 044 470
	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	43,823,488	20,226,145	104,241,478
5302.				
5303.		<u> </u>]
5398.	Summary of remaining write-ins for Line 53 from overflow page	1		
	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)			
	, , , ,		1	

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ende December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	434,478,057	403 , 736 , 293	1,536,646,5
	Net investment income	, ,	296,779,857	1.033.899.3
	Miscellaneous income	132,026,336	54,646,155	355,852,4
	Total (Lines 1 to 3)	797,555,051	755,162,304	2,926,398,
	Benefit and loss related payments		526,867,625	2,162,127,
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.			
	Commissions, expenses paid and aggregate write-ins for deductions		173 . 127 . 948	802.613.
	Dividends paid to policyholders	240,002,007	175, 127,540	
	Federal and foreign income taxes paid (recovered) net of \$tax on capital			
٥.				79,972
n	gains (losses)	999,415,794	699,995,573	3,044,712
	Total (Lines 5 through 9)			
1.	Net cash from operations (Line 4 minus Line 10)	(201,860,743)	55,166,731	(118,314
	Cash from Investments			
2.	Proceeds from investments sold, matured or repaid:	700 457 000		5 050 000
	12.1 Bonds		1,643,833,220	5,353,836
	12.2 Stocks			185,268
	12.3 Mortgage loans	93,968,401	60,900,647	341,919
	12.4 Real estate			
	12.5 Other invested assets			150,849
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,332	(777)	13
	12.7 Miscellaneous proceeds			52,956
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	908,836,615	1,762,642,769	6,084,844
3.	Cost of investments acquired (long-term only):			
	13.1 Bonds	924,650,504	1,780,877,837	7 , 752 , 582 ,
	13.2 Stocks	191,958	54,736,302	119,667
	13.3 Mortgage loans		206 , 754 , 865	345,085
	13.4 Real estate			
	13.5 Other invested assets	191,083,090	154,938,600	459,602
	13.6 Miscellaneous applications	196,497,997	19,520,345	80,664
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,320,127,609	2,216,827,949	8,757,602
4	Net increase (or decrease) in contract loans and premium notes	(12,203,917)	4,273,950	36,024
	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(399,087,077)	(458, 459, 130)	(2,708,782
٥.		(333,001,011)	(400,400,100)	(2,700,702
2	Cash provided (applied):			
ο.	Cash provided (applied):			76 000
	16.1 Surplus notes, capital notes			76,000,
	16.2 Capital and paid in surplus, less treasury stock.			
	16.3 Borrowed funds	E 710 /17	12,223,492	/26 002
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			(26,882
	16.5 Dividends to stockholders		404 045 040	0 450 675
_	16.6 Other cash provided (applied)	719,461,970	184,345,612	2,453,675
۲.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	585,180,387	196,569,104	2,502,792
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(15 , 767 , 432)	(206,723,294)	(324,304
9.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	356,161,558	680 , 465 , 795	680 , 465 ,
	19.2 End of period (Line 18 plus Line 19.1)	340,394,127	473,742,500	356,161,

Note:	Supplemental disclosures of cash flow information for non-cash transactions:		
	Capitalized interest (operating)	(5,654,781) 5,654,781	(19,080,445)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	UNIKACIS		
		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	258,794,077	280,199,514	1,054,150,595
3.	Ordinary individual annuities	917,965,876	525,629,323	3,297,576,563
4.	Credit life (group and individual)			
5.	Group life insurance	4,474,449	5,072,714	18,926,615
6.	Group annuities	1,235,950	2,512,880	5 , 549 , 192
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			7 , 115
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	1,182,470,353	813,414,432	4,376,210,079
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1 , 182 , 470 , 353	813,414,432	4,376,210,079
14.	Deposit-type contracts	14,507,199	16,181,047	18 , 134 , 760
15.	Total (Lines 13 and 14)	1,196,977,553	829,595,480	4,394,344,839
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			
		•		

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Accounting Fractices
The financial statements of North American Company ("the Company") have been prepared in conformity with the NAIC Annual Statement Instructions and the NAIC Accounting Practices and Procedures manual, subject to any deviations prescribed by its domiciliary state, lowa, as follows:

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. This impact of applying this prescribed practice decreased the Company's statutory net income for the three months ended March 31, 2023 by \$110,151,111 and the cumulative effect on Capital and Surplus at March 31, 2023 was a decrease of \$1,619,444. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 was an increase of \$

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of March 31, 2023 is \$774,886 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve 62,394,330 would have been established as of March 31, 2023 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in a decrease to the Company's statutory net income of \$108,531,667 for the three months ended March 31, 2023 and there was no cumulative impact on the Company's Capital and Surplus at March 31, 2023. The voluntary reserve established as of December 31, 2022 was \$0 as the timing mismatch between the futures and the hedged liabilities would have resulted in a \$3,209,207 decrease to the Company's statutory net income and surplus calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of \$0 would have been established as of December 31, 2022 as the timing difference between the futures and hedged liabilities would have resulted in a \$1117,740,874 decrease to th

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the three months ended March 31, 2023 by \$197,860 and the cumulative effect on Capital and Surplus at March 31, 2022 by \$1,890,570 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of \$55,112,735.

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

	SSAP#	F/S <u>Page</u>	F/S <u>Line #</u>	<u>2023</u>	<u>2022</u>
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (17,014,969)	\$ 254,680,018
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	\$ (110,151,111)	\$ 214,635,322
Deferral of 2012 annuity mortality table	51,00	4	19	\$ 197,860	\$ 1,890,570
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 92,938,282	\$ 38,154,126
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,004,951,327	\$ 2,113,189,089
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	\$ (1,619,444)	\$ 108,531,667
Deferral of 2012 annuity mortality table	51,00	3	1	\$ 55,310,595	\$ 55,112,735
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,951,260,176	\$ 1,949,544,687

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

No change.

D. Going Concern

After evaluating the Company's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the Company's ability to continue as a going concern as of the filing of this statement.

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change

D. Impairment Loss

No change.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

No change

4. Discontinued Operations

No change.

. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No material change

B. Debt Restructuring

No change

C. Reverse Mortgages

No change.

Loan-Backed Securities

- (1) The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal prepayment models.
- (2) The following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of the statement date.

	ſ		(4)		/-			(4)
			(1)	(2)		(3)		
				C		mpairment Recognized		
			ized Cost Basis Before		in Lo	oss		
		Otl	ner-than-Temporary		(2a)	(2b)		Fair Value
			Impairment		Interest	Non-interest		1 - (2a + 2b)
OTT	l recognized 1 st Quarter						•	
	Intent to sell	¢.		¢.		¢	¢.	
a. b.		э \$	167,620,743	φ	939,066	Φ	φ	166 601 677
D.	Inability or lack of intent to retain the investment	ф	167,620,743	ф	939,000	Ф	Ф	166,681,677
	in the security for a period of time sufficient to							
	recover the amortized cost basis					_		
C.	Total 1 st Quarter (a+b)	\$	167,620,743	\$	939,066	\$	\$	166,681,677
OTT	recognized 2 nd Quarter							
d.	Intent to sell	\$		\$		\$	\$	
e.	Inability or lack of intent to retain the investment	\$		\$		\$	\$	
	in the security for a period of time sufficient to	*		•		*	•	
	recover the amortized cost basis							
f.	Total 2 nd Quarter (d+e)	\$		\$		\$	\$	
	Total 2 nd Quarter (d+e)	Ψ		Ψ		Ψ	Ψ	
OTT	recognized 3 rd Quarter							
g.	Intent to sell	\$		\$		\$	\$	
h.	Inability or lack of intent to retain the investment	\$		\$		\$	\$	
	in the security for a period of time sufficient to							
	recover the amortized cost basis							
i.	Total 3rd Quarter (g+h)	\$		\$		\$	\$	
	,							
OTT	recognized 4 th Quarter							
1	Intent to sell	Ф		Ф		¢	Ф	
j. K.	Inability or lack of intent to retain the investment	\$		φ		9	φ	
ĸ.		Ф		Ф		Φ	φ	
	in the security for a period of time sufficient to recover the amortized cost basis							
		œ.		Φ.		r.	œ.	
I.	Total 4 th Quarter (j+k)	\$		Ф		Φ	Ф	
				_		_		
m.	Annual Aggregate Total (c+f+i+l)			\$	939,066	\$		

(3) The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of the statement date

1	2	3	4	5	6	7
	Book/Adjusted Carrying					
	Value Amortized Cost			Amortized Cost After		Date of Financial
	Before Current Period	Present Value of	Recognized Other-Than-	Other-Than-Temporary		Statement Where
CUSIP	OTTI	Projected Cash Flows	Temporary Impairment	Impairment	Fair Value at time of OTTI	Reported
46617A-AA-3	2,582,243	2,543,055	17,200	2,543,055	2,363,441	03/31/2023
64829G-AJ-8	619,272	571,745	38,596	571,745	571,745	03/31/2023
682337-AA-8	18,000,000	17,963,465	36,535	17,963,465	17,342,370	03/31/2023
69144A-AA-7	982,549	964,113	2,326	964,113	960,623	03/31/2023
693342-AH-0	16,295,295	16,291,699	3,948	16,291,699	16,274,240	03/31/2023
78520E-AA-4	18,930,543	18,893,406	41,403	18,893,406	18,144,658	03/31/2023
83546D-AG-3	11,878,043	11,813,720	56,708	11,813,720	11,987,476	03/31/2023
86212V-AA-2	33,272,523	33,155,407	46,545	33,155,407	31,425,261	03/31/2023
86212V-AE-4	20,105,955	20,035,946	52,097	20,035,946	18,966,465	03/31/2023
882750-PJ-5	650,000	642,844	7,157	642,844	642,844	03/31/2023
974153-AD-0	44,304,320	43,556,816	636,552	43,556,816	39,700,067	03/31/2023
Total	XXX	XXX	\$ 939,066	XXX	XXX	XXX

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

The following summarizes the aggregate unrealized losses and fair values of loan-backed securities with unrealized losses segregated by those loan-backed securities that have been at an unrealized loss position for less than twelve months and those in an unrealized loss position for greater than twelve months.

The aggregate amount of unrealized losses:

The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	\$ 421,682,237
2.	12 Months or Longer	\$ 289,969,864
1.	Less than 12 Months	\$ 2,916,690,541
2.	12 Months or Longer	\$ 4,950,306,128

- (5) The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed security holdings. The Company performs various stress tests on the cash flow projections for loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company recognized \$939,066 of other-than-temporary impairments on loan-backed securities during 2023. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized.
- Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company recognizes the securities lending program as a repurchase agreement which is accounted for as a secured borrowing and is discussed under Note 5F.

- Repurchase Agreements Transactions Accounted for as Secured Borrowing
- (1) As part of its investment strategy, the Company enters into repurchase agreements to increase the company's investment returns. The program generates incremental spread income while only marginally increasing the aggregate portfolio credit exposure. Company policy requires a minimum of 100% of the fair value of securities sold (less a haircut) under repurchase agreements to be maintained as collateral.

The program results in a marginal increase in credit and liquidity risks. The majority of the repurchase agreements are evergreen and allow the company the option to extend the agreements on pre-arranged terms which mitigates exposure prepayment exposure. The Company's asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the Company's membership in the FHLB of Des Moines provides additional low

FIRST

YES

QUARTER

SECOND

QUARTER

QUARTER

THIRD

QUARTER

FOLIRTH

QUARTER

QUARTER

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

a.	Bilateral (YES/NO)
b.	Tri-Party (YES/NO)

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

1. Open – No Maturity
2. Overnight
3. 2 Days to 1 Week
4. > 1 Week to 1 Month
5. > 1 Month to 3 Months

> 3 Months to 1 Year > 1 Year

b. Ending Balance Open – No Maturity

98,860,000 141,000,000 145,000,000 209,800,000

141,000,000

1.100.633.365 1,403,867,000

84,825,269

1,303,867,000

Overnight
2 Days to 1 Week
> 1 Week to 1 Month
> 1 Month to 3 Months
> 3 Months to 1 Year 10,000,000 14,034,731 1,100,633,365

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

> 1 Year

FIRST SECOND THIRD QUARTER a. Maximum Amount **BACV** XXX XXX XXX XXX XXX Nonadmitted - Subset of BACV Fair Value 2 585 474 045 b. Ending Balance BACV
Nonadmitted – Subset of BACV
Fair Value XXX XXX 2,585,474,045 XXX XXX

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation ENDING BALANCE

NAIC 2 NAIC 1 NONE Bonds – BACV Bonds – FV LB & SS – BACV LB & SS – FV Preferred Stock – BACV Preferred Stock – FV Common Stock 695.338.842 490 065 035 615,471,383 1,619,954,297 1,535,379,334 Common Stock
Mortgage Loans – BACV
Mortgage Loans – FV
Real Estate – BACV
Derivatives – BACV
Derivatives – BACV
Other Invested Assets – BACV
Total Assets – BACV
Total Assets – BACV

2,315,293,139 2,150,850,717 490,065,035 434,623,328 ENDING BALANCE

Bonds - BACV

Bonds – BACV Bonds – FV LB & SS – BACV LB & SS – FV Preferred Stock – BACV Preferred Stock FV Common Stock Mortgage Loans – BACV Mortgage Loans – FV Real Estate – BACV Real Estate – FV Derivatives – BACV Derivatives – FV Other Invested Assets – E

Other Invested Assets - BACV

Other Invested Assets – BA
Other Invested Assets – FV
Total Assets – BACV
Total Assets – FV
p=a+c+e+g+h+j+l+n q=

(7) Collateral Received - Secured Borrowing

FIRST SECOND THIRD FOLIRTH QUARTER QUARTER QUARTER QUARTER Maximum Amount

3,240,160,365

2,513,360,365

Cash Securities (FV) Ending Balance

Cash
Securities (FV)

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

ENDING BALANCE 3 NAIC 2 4 NAIC 3 NAIC ² 2,513,360,365 Cash

Bonds - FV

Bonds – FV LB & SS – FV Preferred Stock – FV Common Stock Mortgage Loans – FV Real Estate – FV Derivatives – FV Other Invested Assets – FV Total Collateral Assets – FV (Sum of a through i)

2,513,360,365

ENDING BALANCE

DOES NOT QUALIFY NAIC 5 NAIC 6 NAIC 4 AS ADMITTED Cash

Casn
Bonds – FV
LB & SS – FV
Preferred Stock – FV
Common Stock
Mortgage Loans – FV
Real Estate – FV
Derivatives – FV
Other Invested Assets

g. h.

Other Invested Assets – FV Total Collateral Assets – FV (Sum of a through i)

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

Overnight and Continuous

30 Days or Less 31 to 90 Days > 90 Days

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

30 Days or Less

14.034.731

2,404,500,365

FOLIRTH

4 NAIC 3

AMORTIZED VALUE

31 to 60 Days 61 to 90 Days 91 to 120 Days 121 to 180 Days 181 to 365 Days 1 to 2 Years 2 to 3 Years > 3 Years

816,962 609,747 9,500,991 16,073,288 137,657,314 2,417,218,640 9,495,216 15,951,955 137,862,523 2,297,481,440

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

FIRST QUARTER QUARTER QUARTER QUARTER

Maximum Amount
 Cash (Collateral – All)
 Securities Collateral (FV)
 Ending Balance
 Cash (Collateral – All)
 Securities Collateral (FV)

3,240,160,365 2,513,360,365

Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Agreements Transactions Accounted for as a Sale

Reverse Repurchase Agreements Transactions Accounted for as a Sale

No change.

Low-Income Housing Tax Credits (LIHTC)

L. Restricted Assets

(1)Restricted Assets (Including Pledged)

(1)Restric	ted Assets (Including Ple	edged)					
			,	dmitted & Nonadmitted)	Restricted		
			Current Year	•	1	6	7
Restricted Asset Category	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual	(5)			±,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	() [] ()		()
obligation for which							
	\$	\$	\$	\$	\$	\$	\$
o. Collateral held under	*	,	*	,	*	*	*
security lending							
agreements							
. Subject to repurchase							
agreements	2,585,474,045				2,585,474,045	2,698,764,743	(113,290,69
d. Subject to reverse	, , , , , , , , , , , , , , , , , , , ,				77	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1 -1 -1
repurchase agreements							
e. Subject to dollar							
repurchase agreements							
. Subject to dollar							
reverse repurchase							
agreements							
g. Placed under option							
contracts							
n. Letter stock or							
securities restricted as							
to sale – excluding							
FHLB capital stock							
. FHLB capital stock	71,054,300				71,054,300	71,054,300	
On deposit with states	1,440,700				1,440,700	1,440,700	
k. On deposit with other							
regulatory bodies							
. Pledged as collateral to							
FHLB (including assets							
backing funding							
agreements)	2,425,333,504				2,425,333,504	2,425,333,504	
n. Pledged as collateral							
not captured in other							
categories	24,637,580				24,637,580	42,510,460	(17,872,880
. Other restricted assets							
 Total Restricted 							
Assets (Sum of a		_		L			
through n) (a) Subset of column 1	\$ 5,107,940,129	\$	\$	\$	\$ 5,107,940,129	\$ 5,239,103,707	\$ (131,163,57)

(a) Subset of column 1 (b) Subset of column 3

(b) Subset of column 3			4 \/				
	•		t Year				
	8	9		ntage			
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)			
	\$	\$	%	%			
 b. Collateral held under security lending agreements 							
c. Subject to repurchase agreements		2,585,474,045	6.8	6.8			
 d. Subject to reverse repurchase agreements 							
 Subject to dollar repurchase agreements 							
Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock		71,054,300	0.2	0.2			
i. On deposit with states		1,440,700	0.0	0.0			
k. On deposit with other regulatory bodies							
Pledged as collateral to FHLB (including assets							

Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
backing funding agreements)		2,425,333,504	6.3	6.4
 m. Pledged as collateral not captured in other categories 		24,637,580	0.1	0.1
n. Other restricted assets				
o. Total Restricted Assets (Sum of a				
through n)	\$	\$ 5,107,940,129	13.4 %	13.4 %

⁽c) Column 5 divided by Asset Page, Column 1 Line 28 (d) Column 9 divided by Asset Page, Column 3 Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the

	/ iggregate)	Gross (Admitted & Nonadmitted) Restricted						8	Perce	ntage
	Current Year				6	7		9	10	
	1	2	3	4	5					
			Total Separate						Gross (Admitted	Admitted
			Account S/A	S/A Assets			Increase/	Total Current	& Nonadmitted)	Restricted to
Description of	Total General	G/A Supporting	Restricted	Supporting G/A	Total	Total From Prior	(Decrease)	Year Admitted	Restricted to	Total Admitted
Assets	Account (G/A)	S/A Activity (a)	Assets	Activity (b)	(1 plus 3)	Year	(5 minus 6)	Restricted	Total Assets	Assets
Dynamic Hedge	\$ 24,637,580	\$	\$	\$	\$ 24,637,580	\$ 42,510,460	\$ (17,872,880)	\$ 24,637,580	0.1 %	0.1 %
Collateral										
Total (c)	\$ 24,637,580	\$	\$	\$	\$ 24,637,580	\$ 42,510,460	\$ (17,872,880)	\$ 24,637,580	0.1 %	0.1 %

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

(3) No change.

(4) No change

Working Capital Finance Investments

No change

Offsetting and Netting of Assets and Liabilities

No change

5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV			Aggregate Fair Value				
	Current Year	Prior Year		Current Year		Prior Year		Current Year		Prior Year
(1) Bonds – AC (2) LB&SS – AC (3) Preferred Stock – AC (4) Preferred Stock – FV	24	21	\$	150,825,128	\$	75,892,252	\$	152,617,464	\$	68,847,754
(5) Total (1+2+3+4)	24	21	\$	150,825,128	\$	75,892,252	\$	152,617,464	\$	68,847,754

AC - Amortized Cost

FV – Fair Value

Short Sales

No change

Prepayment Penalty and Acceleration Fees

Number of CUSIPs Aggregate Amount of Investment Income General Account Separate Account

42.600

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

No change

Joint Ventures, Partnerships and Limited Liability Companies

Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of its Admitted Assets

Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies in the year of the Impairment Write-Down

No change

No change

Derivatives under SSAP No. 86 - Derivatives

(1) At March 31, 2023, the Company had interest rate swaps and foreign currency forwards with a fair value of (\$4,562,535) and carrying value of \$10,811,680. These amounts include the interest rate swap that is part of a replication asset, discussed further below.

At March 31, 2023, the Company had financial options with a fair value of \$394,978,791 and carrying value of \$281,983,021.

At March 31, 2023, the Company had financial futures with a fair value and carrying value of \$1,822,136.

At March 31, 2023, the Company held interest rate swaps that were part of replication assets with a fair value of (\$14,858,010) and a carrying value of \$516,205.

Derivatives under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees

Not applicable to the Company.

Income Taxes

On August 16, 2022, the U.S. enacted the Inflation Reduction Act of 2022 (the Act). The Act contained various tax-related provisions, including the establishment of a new 15 percent corporate alternative minimum tax (CAMT) on adjusted financial statement income for certain large corporations effective for tax years beginning on or after January 1, 2023. Reporting entities that are aware they will be subject to the CAMT would normally reflect the effects of the Act on the calculations impacted by the CAMT in the period of enactment if reasonably estimable.

The Statutory Accounting Principles Working Group (the Working Group) issued INT 22-02: Third Quarter 2022 Reporting of the Inflation Reduction Act - Corporate Alternative Minimum Tax on October 6, 2022. On December 13, 2022, the Working Group adopted a consensus to extend this interpretation for December 31, 2022, and first quarter 2023 statutory financial statements. Because of the timing of the adoption of the Act and the considerable number of unknown variables at March 31, 2023, the Working Group determined that a reasonable estimate is not determinable for the calculations impacted by the CAMT and reporting entities shall not recognize impacts related to CAMT for the first quarter 2023 financial statements.

The Company expects that the new CAMT provisions will apply to it in 2023 and future years. The first quarter 2023 financial statements do not include an estimated impact of the CAMT because

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of the Relationship Involved

No change.

B. Detail of Transactions

The Company paid dividends to the parent company, SFG of \$140,000,000 during the three months ended March 31, 2023.

C. Transactions with related party who are not reported on Schedule Y

No change.

D. Amounts Due From or To Related Parties

No change.

E. Material Management or Service Contracts and Cost-Sharing Arrangements

No change.

F. Guarantees or Undertakings

No change

G. Nature of the Control Relationship

No change

H. Amount Deducted for Investment in Upstream Intermediate Entity or Ultimate Parent Owned

No change.

I. Investments in SCA that Exceed 10% of Admitted Assets

No change.

J. Investments in Impaired SCAs

No change.

K. Investment in Foreign Insurance Subsidiary

No change.

L. Investment in Downstream Noninsurance Holding Company

No change.

M All SCA Investments

No change.

N. Investment in Insurance SCAs

No change.

O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

A. All Other Debt

The Company's intercompany debt is discussed in Note 10B.

- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as \$1,862,244,569. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)
 - (2) FHLB Capital Stock

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of Des Moines.

a. Aggregate Totals

		Total 2+3	General Account	Separate Accounts
1.	Current Year		•	
	(a) Membership Stock – Class A (b) Membership Stock – Class B	10,000,000	10,000,000	
	(c) Activity Stock (d) Excess Stock	61,054,300	61,054,300	
	(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,862,244,569	XXX	XXX
		1	2	3
		Total	General	Separate
		2+3	Account	Accounts
2.	Prior Year-end			
	(a) Membership Stock – Class A (b) Membership Stock – Class B	10,000,000	10,000,000	
	(c) Activity Stock (d) Excess Stock	61,054,300	61,054,300	
	(e) Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,877,689,396	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
	Current Year	Not Eligible		6 months		
Membership Stock	Total	for	Less Than 6	to Less Than	1 to Less Than	
	(2+3+4+5+6)	Redemption	Months	1 year	3 Years	3 to 5 Years
1. Class A	10,000,000	10,000,000				<u> </u>

2. Class B

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1) 11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) 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)	2,415,350,815	2,212,568,684	1,526,357,000
2.	Current Year General Account Total Collateral Pledged	2,415,350,815	2,212,568,684	1,526,357,000
3.	Current Year Separate Accounts Total Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,184,729,521	2,425,333,504	1,526,357,000
	11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Colum 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Colum 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Colum 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Colu	mns 1, 2 and 3 respectively) mns 1, 2 and 3 respectively)		

b. Maximum Amount Pledged During Reporting Period

		' Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral			_
	Pledged	2,421,821,231	2,251,031,335	1,526,357,000
	(Lines 2+3)			
2.	Current Year General Account Maximum Collateral Pledged	2,421,821,231	2,251,031,335	1,526,357,000
3.	Current Year Separate Accounts Maximum Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral			
	Pledged	2,352,051,043	2,533,137,472	1,526,357,000

(4) Borrowing from FHLB

2.

- a. Amount as of the Reporting Date
 - Current Year

			1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established	
	(a) (b) (c) (d)	Debt Funding Agreements Other Aggregate Total (a+b+c)	1,526,357,000 1,526,357,000	1,526,357,000 1,526,357,000		XXX XXX	
2.	Prior	Year-end					
			_1	2	3	4	l
			Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established	
	(a)	Debt	•			XXX	
	(b) (c) (d)	Funding Agreements Other Aggregate Total (a+b+c)	1,526,357,000 1,526,357,000	1,526,357,000 1,526,357,000		XXX	

b. Maximum Amount during Reporting Period (Current Year)

1	2	3
Total	General	Separate
2+3	Account	Accounts

1,526,357,000

- Funding Agreements Other

3. Other 4. Aggregate Total (Lines 1+2+3) 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 prepaymen obligations under the following arrangements (YES/NO)?

1,526,357,000 1,526,357,000

Funding Agreements Other

Debt

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

Benefit Plans

13.

Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

Number of Shares of Each Class of Capital Stock, Authorized, Issued and Outstanding and the Par or Stated Value of Each Class

No change.

Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

No change.

C. Dividend Restrictions

Dates and Amounts of Dividends Paid

The Company paid ordinary dividends in cash in the amount of \$140,000,000 in March 2023.

Profits that may be Paid as Ordinary Dividends to Stockholders

No change.

Restrictions on Unassigned Funds (Surplus)

Mutual Reciprocal Amounts of Advances to Surplus not Repaid

No change.

Amount of Stock Held for Special Purposes

No change.

Reasons for Changes in Balance of Special Surplus Funds from Prior Period

No change

Changes in Unassigned Funds

No change

Surplus Notes

No change.

The Impact of any Restatement Due to Prior Quasi-Reorganizations

Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

Liabilities, Contingencies and Assessments

Contingent Commitments

At the statement date, the Company had outstanding capital commitments to limited partnerships of \$432,906,621 which is a \$323,465,541 decrease in capital commitments to limited partnerships from the prior year end.

Gain Contingencies

No change

Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits D.

Joint and Several Liabilities

No change.

All Other Contingencies

No change.

15.

Lessee Operating Lease

No change.

Lessor Leases

No change.

Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No change

Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Transfers of Receivables Reported as Sales

No change

Transfer and Servicing of Financial Assets

The Company's security lending programs are discussed in Note 5

No change.

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

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

20. Fair Value Measurements

Assets and Liabilities Measured at Fair Value

The assets and liabilities measured and reported at fair value for the Company as of the statement date are as follows:

(1) Fair Value Measurements at Reporting Date

					Net Asset Value	
	Description for each class of asset or liability	 (Level 1)	(Level 2)	(Level 3)	(NAV)	Total
a.	Assets at fair value					
	Bonds - industrial & misc	\$ \$	9,623 \$	609,747 \$	\$	619,370
	Preferred stocks	\$ \$	707,609,723 \$	\$	\$	707,609,723
	Common stocks - unaffiliated	\$ 22,693,012 \$	71,106,356 \$	2,123,255 \$	\$	95,922,624
	Derivatives - interest rate contracts	\$ \$	13,426,006 \$	\$	\$	13,426,006
	Derivatives - foreign exchange contracts	\$ \$	32,195 \$	\$	\$	32,195
	Derivatives - futures	\$ 1,822,136 \$	\$	\$	\$	1,822,136
	Total assets at fair value/NAV	\$ 24,515,148 \$	792,183,904 \$	2,733,003 \$	\$	819,432,055
b.	Liabilities at fair value					
	Derivatives - interest rate contracts	\$ \$	2,581,276 \$	\$	\$	2,581,276
	Derivatives - foreign exchange contracts	\$ \$	581,450 \$	\$	\$	581,450
	Total liabilities at fair value	\$ \$	3.162.726 \$	\$	s	3.162.726

(2) Fair Valu	e Measurements ir	n (Level 3) of the	Fair Value Hierard	chy						
Description	Beginning Balance as of Prior Quarter End	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	Ending Balance for Current Quarter End
a. Assets:					,					
Bonds - industrial & misc	615,795		9,623	3,575						609,747
Common stocks - unaffiliated	2,123,255									2,123,255
Total Assets	2.739.050		9.623	3.575						2.733.002

⁽³⁾ The reporting entity's policy is to recognize transfers between levels at the end of the reporting period

⁽⁴⁾ Fair value for fixed maturity securities, preferred stocks, and commons stocks is obtained primarily from independent pricing sources, SVO, vendor, broker quotes and fair value/cash flow models. Fair value is based on SVO price or quoted market prices, where available. For fixed maturities not actively traded, fair value is estimated using values obtained from independent pricing services or broker quotes. In some cases, such as private placements and certain mortgage backed securities, fair value is estimated by discounting expected

future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair value of equity securities is based on quoted market prices, where available, and for those equity securities not actively traded, fair values are obtained from independent pricing services or from internal fair value/cash flow models.

Fair value for interest rate swaps, credit default swaps, interest rate floors and other derivatives is based on exchange prices, broker quoted prices or fair values provided by the counterparties. Variation margin accounts, consisting of cash balances applicable to open futures contracts, held by counterparties are reported at the cash balances, which is equal to fair value.

Other Fair Value Disclosures

Not applicable.

Fair Value of Financial Instruments
The carrying value and estimated fair value of the Company's financial instruments as of the statement date are as follows:

Type of Financial Instrument	 Aggregate Fair Value	Admitted Assets	 (Level 1)	_	(Level 2)	_	(Level 3)	_	Net Asset Value (NAV)		Not Practicable Carrying Value)
Bonds	\$ 27,950,770,319	\$ 30,948,729,515	\$	\$	24,844,630,684	\$	3,106,139,634	\$		5	
Preferred stocks	\$ 885,999,992	\$ 916,043,767	\$	\$	880,854,992	\$	5,145,000	\$	\$	8	
Common stocks	\$ 95,922,624	\$ 95,922,624	\$ 22,693,013	\$	71,106,356	\$	2,123,255	\$	\$	\$	
Mortgage loans	\$ 1,906,583,374	\$ 1,977,940,860	\$	\$	1,906,583,374	\$		\$	9	5	
Cash and short terms	\$ 340,394,127	\$ 340,394,127	\$ 310,131,067	\$	30,263,060	\$		\$	9	\$	
Contract loans	\$ 143,936,361	\$ 143,936,361	\$	\$	143,936,361	\$		\$	\$	\$	
Derivative instruments	\$ 459,706,394	\$ 464,228,792	\$ 1,822,136	\$	457,884,258	\$		\$	9	5	
Other Invested Assets	\$ 841,615,407	\$ 884,136,421	\$	\$	493,581,446	\$	348,033,961	\$	9	\$	8,184,397
Liabilities for future policy benefits	\$ 271,714,797	\$ 265,283,782	\$	\$		\$	271,714,797	\$	\$	5	
Repurchase agreements, other borrowings and collateral on derivative instruments	\$ 4,128,185,564	\$ 4,216,272,404	\$ 176,555,039	\$	3,951,630,525	\$		\$	\$	6	
Derivative instruments	\$ 278,419,117	\$ 171,434,092	\$	\$	278,419,117	\$		\$	9	6	

Not Practicable to Estimate Fair Value

		Carrying	Effective Interest	Maturity
Type or Class of Financial Instrument		Value	Rate	Date
Other invested assets	Ф	9 19/ 307		

This represents the remaining amortized amount of Tax Credits as of 3/31/2023. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

Investments Measured using the NAV as Practical Expedient

Not applicable.

21. Other Items

Unusual or Infrequent Items

Troubled Debt Restructuring: Debtors

No change.

Other Disclosures C.

No change

Business Interruption Insurance Recoveries

No change.

State Transferable and Non-transferable Tax Credits

No change.

Subprime-Mortgage-Related Risk Exposure

Retained Assets

No change

Insurance-Linked Securities (ILS) Contracts

No change.

The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy No change.

22. **Events Subsequent**

Subsequent to March 31, 2023, First Republic Bank was taken over by the FDIC and then sold to JPMorgan Chase. The Company holds preferred shares of First Republic. An other-than-temporary impairment was recognized in the first quarter of 2023 of \$59,101,100 which reduced the book value of the preferred shares to their market value as of March 31, 2023 which was \$16,148,900. This impairment was recognized through statutory net income with a corresponding release of previously held unrealized losses. The remaining book value of the preferred shares will be written off in the second quarter of 2023.

The Company had no exposure to Silicon Valley Bank, Signature Bank and Credit Suisse Additional Tier 1 Bonds.

The Company is not aware of any additional recognized events occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is May 15, 2023.

23. Reinsurance

Ceded Reinsurance Report

No change.

В. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change

Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

No change.

Reinsurance Agreements with an Affiliated Captive Reinsurer

No change.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

No change

H. Reinsurance Credit

No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts and contracts subject to redetermination.

25. Changes in Incurred Losses and Loss Adjustment Expenses

The Company did not have a change in incurred losses or loss adjustment expense during the reported year.

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlements

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

	Guggenheim Funds Distributors, LLC Guggenheim Investment Advisors, LLC Security Investors, LLC dba Guggenheim Investments. Guggenheim Partners Investment Management, LLC GS Gamma Advisors, LLC Guggenheim Funds Investment Advisors, LLC Guggenheim Securities, LLC Guggenheim Investor Services, LLC Sammons Financial Network, LLC. Guggenheim Partners Advisors, LLC Guggenheim Corporate Funding, LLC. Beacon Capital Management, Inc Sammons Financial Group Asset Management, LLC.	New York, NY				YES		
	Guggenheim Investment Advisors, LLC	Overland Park, KS				YES		
	Guggenheim Investment Advisors, LLC	Overland Park, KS				YES		
	Guggenheim Investment Advisors, LLC Security Investors, LLC dba Guggenheim Investments	Overland Park, KS				YES		
	Guggenheim Investment Advisors, LLCSecurity Investors, LLC dba Guggenheim Investments Guggenheim Partners Investment Management, LLC	Overland Park, KS				YES		
	Guggenheim Investment Advisors, LLC Security Investors, LLC dba Guggenheim Investments Guggenheim Partners Investment Management, LLC GS Gamma Advisors, LLC Guggenheim Funds Investment Advisors, LLC	Overland Park, KS				YESYESYESYESYES		
	Guggenheim Investment Advisors, LLC Security Investors, LLC dba Guggenheim Investments	Overland Park, KSSanta Monica, CA				YESYES		
	Guggenheim Investment Advisors, LLC Security Investors, LLC dba Guggenheim Investments							
	Guggenheim Investment Advisors, LLC Security Investors, LLC dba Guggenheim							
	Guggenheim Investment Advisors IIC	INOW York NV	i i	1			- 1	
		Chicago, IL				YES		
	Affiliate Name Asset Consulting Group, LLC	(City, State)		occ	FDIC	SEC YES		
		Location						
	regulator.]	2	3	4	5	6	\neg	
	Deposit Insurance Corporation (FDIC) and the Se							
8.4	If response to 8.3 is yes, please provide below the federal regulatory services agency [i.e. the Feder	e names and location (city and state	e of the main office) of any af	filiates regulate	ed by a the Federal			
8.3	Is the company affiliated with one or more banks,					Y	es [X	No [
		0 , ,						
	If response to 8.1 is yes, please identify the name	. , , ,						
8.1	Is the company a subsidiary of a bank holding co	mpany regulated by the Federal Re	serve Board?			Y	es [No [
1.2	n yes, give iun inioiiilauoii.							
7.2	suspended or revoked by any governmental entit If yes, give full information:	y during the reporting period?				Y	es [No [
7.1	Has this reporting entity had any Certificates of A	uthority, licenses or registrations (in	Icluding corporate registration	n, if applicable)			
6.6	statement filed with Departments?							
6.5	Have all financial statement adjustments within th	e latest financial examination repor	t been accounted for in a sub	sequent finan	cial	Yes []	No 1	l NA ſ
J. f	lowa Insurance Division							
6.4	sheet date)						04	/20/20
6.3	State as of what date the latest financial examina or the reporting entity. This is the release date or	completion date of the examination	report and not the date of th	e examination	(balance		0.4	100.100
0.0	This date should be the date of the examined bal	•	·				12	/31/20
6.2	State the as of date that the latest financial exam	ination report became available fror	n either the state of domicile	or the reportin	g entity.			
6.1	State as of what date the latest financial examina	tion of the reporting entity was mad	e or is being made				12	/31/202
	If yes, attach an explanation.							
Э.	fact, or similar agreement, have there been any s					Yes []	No [X	NA [
5.	If the reporting entity is subject to a management	agreement including third porty of	Iministrator(s) managing con	eral agent(s)	attorney in			
		Name of Entity	NAIC Company Cod	e State of I	Domicile			
	Ceased to exist as a result of the merger of consc	1	2	3				
4.2	If yes, provide the name of entity, NAIC Company ceased to exist as a result of the merger or consc		wo letter state abbreviation) f	or any entity th	nat has			
4.1	Has the reporting entity been a party to a merger		Y	es [No [
3.5	If the response to 3.4 is yes, provide the CIK (Cer	ntral Index Key) code issued by the	SEC for the entity/group					
3.4	Is the reporting entity publicly traded or a membe	r of a publicly traded group?				Y	es [No [
	(8)							
3.3	If the response to 3.2 is yes, provide a brief described in tity divested, sold, dissolved or merged in		ity formed or acquired (2)	7) channe in	ownershin			
3.2	Have there been any substantial changes in the o	organizational chart since the prior of	quarter end?			Y	es [X	No [
	If yes, complete Schedule Y, Parts 1 and 1A.							
3.1	Is the reporting entity a member of an Insurance which is an insurer?	Holding Company System consistin	g of two or more affiliated pe	rsons, one or r	more of	Y	es [X	No [
2.2	If yes, date of change:							
2.1	Has any change been made during the year of th reporting entity?					Y	es [No [
1.2	If yes, has the report been filed with the domicilian		Y	es [No [
	Domicile, as required by the Model Act?							
	Did the reporting entity experience any material to							

(e) Accountability for adherence to the code.

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

(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;

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

GENERAL INTERROGATORIES

9.11	If the response to 9.1 is No, please exp	olain:					
9.2	Has the code of ethics for senior mana	gers been amended?					Yes [] No [X]
9.21	If the response to 9.2 is Yes, provide in	formation related to ame	ndment(s).				
9.3	Have any provisions of the code of ethi						Yes [] No [X]
9.31	If the response to 9.3 is Yes, provide the	ne nature of any waiver(s).				
				NANCIAL			
10.1	Does the reporting entity report any am	nounts due from parent, s			2 of this statement?		Yes [X] No []
10.2	If yes, indicate any amounts receivable	from parent included in	he Page 2 am	ount:		\$	
11 1	Mars any of the steels hands or other	r accets of the reporting		ESTMEN		ina mada ayailahla	
11.1	Were any of the stocks, bonds, or other for use by another person? (Exclude se						Yes [X] No []
11.2	If yes, give full and complete information. The Company has investments in FHLB within its hedging programs and ass	Capital Stock, invest					
12.	Amount of real estate and mortgages h	eld in other invested ass	ets in Schedul	e BA:		\$	232,592,769
13.	Amount of real estate and mortgages h	eld in short-term investm	ents:			\$	
14.1	Does the reporting entity have any inv	estments in parent, subs	idiaries and af	filiates?			Yes [X] No [
14.2	If yes, please complete the following:						
				Be Ca	1 ior Year-End ook/Adjusted arrying Value	2 Current Quarter Book/Adjusted Carrying Value	
	14.21 Bonds 14.22 Preferred Stock				199,091,906	\$187,671,521 \$	
	14.23 Common Stock 14.24 Short-Term Investme					\$ \$	
	14.25 Mortgage Loans on F 14.26 All Other				665 , 328 , 854	\$	
	14.27 Total Investment in P	arent, Subsidiaries and A	Affiliates		864,420,760	\$940,855,069	
	14.28 Total Investment in P	to 14.26) arent included in Lines 1	4.21 to 14.26		004,420,700	\$	
15 1	Has the reporting entity entered into an			·		•	 Yes [X] No []
	If yes, has a comprehensive description						
10.2	If no, attach a description with this state		been made a	valiable to the dol	momary state:		,o [n] no [] nn []
16.	For the reporting entity's security lending 16.1 Total fair value of reinvested controls.				irrent statement date:	\$	2,516,393,951
	 16.2 Total book/adjusted carrying va 16.3 Total payable for securities lend 	alue of reinvested collater	al assets repo		DL, Parts 1 and 2	\$	2,636,254,971 2,513,360,365
17.	Excluding items in Schedule E – Part 3 entity's offices, vaults or safety deposit pursuant to a custodial agreement with Considerations, F. Outsourcing of Critic Handbook?	boxes, were all stocks, be a qualified bank or trust cal Functions, Custodial of	onds and othe company in ac or Safekeeping	er securities, owner ecordance with Se g Agreements of the	d throughout the currenction 1, III – General Ex ne NAIC <i>Financial Cond</i>	nt year held camination lition Examiners	Yes [X] No []
17.1	For all agreements that comply with the		IC Financial C	ondition Examine		the following:	
		1 Name of Custodian(s)			2 Custodian Address	i .	
	CitiBank N.A			388 Greenwich	Street, New York, NY	10013	
17.2	For all agreements that do not comply location and a complete explanation:	with the requirements of		ncial Condition Ex	aminers Handbook, pro	ovide the name,	
		1 me(s)	2 Location	(s)	3 Complete Expla	nation(s)	
17.3	Have there been any changes, including	g name changes, in the	custodian(s) id	lentified in 17.1 du	ring the current quarter	?	Yes [] No [X]
17.4	If yes, give full and complete information	on relating thereto:					
	1 Old Custodial	n New Cu		3 Date of Chang		son	
17.5	Investment management – Identify all i authority to make investment decisions reporting entity, note as such. ["that h	on behalf of the reportin	g entity. For as	ssets that are mar	naged internally by empl		
	1 Name of Firm or In	dividual		Δ	2 ffiliation		
	Sammons Financial Group Asset Mana	gement LLC	Α				
	Guggenheim Partners Investment Man Milliman Flnancial Risk Management PineBridge Investments, LLC	, LLC	Ü				
	Blackrock Financial Management Inc	:., CRD	U				
17.509	7 For those firms/individuals listed in the (i.e., designated with a "U") manage m				ted with the reporting en	ntity	Yes [] No [X]
17 <u>5</u> 00	8 For firms/individuals unaffiliated with the	·			e table for Question 17 F	5.	.55 [] 110 [//]
003	does the total assets under management					-,	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.

GENERAL INTERROGATORIES

1	2	3	4	5
Central Registration Depository Number	Name of Firm or	Legal Entity		Investment Management
Depository Number	Individual	Identifier (LEI)	Registered With	Agreement (IMA) Filed
	Sammons Financial Group Asset		Securities Exchange	
321109	Management		Commissions	DS
	Management Guggenheim Partners Investment Management, LLC		Securities Exchange	
137432	Investment Management, LLC	549300XWQLVNUK615E79	Commissions	DS
	IMilliman Financial Risk		Securities Exchange	
159377	Management, LLC.	5493002H8STET494T224	Commissions	DS.
	,		Securities Exchange	
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Commissions.	DS
	Blackrock Financial		Securities Exchange	
	Management Inc., CRD	549300LVXYIVJKE13M84	Commissions	IDS

	Have all the filing requirements of the <i>Purposes and Procedures Manual of the NAIC Investment Analysis Office</i> been followed?	Yes [X] No [
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.	
21.	Has the reporting entity self-designated PLGI securities? 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 NAIC CRP in its legal cap	Yes [] No [X

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?....

Yes [] No [X]

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

GENERAL INTERROGATORIES

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

Life ar	d 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	\$
	1.13 Commercial Mortgages	\$1,977,940,860
	1.14 Total Mortgages in Good Standing	\$1,977,940,860
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	\$
	1.33 Commercial Mortgages	\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$1,977,940,860
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 []
Frater	nal Benefit Societies Only:	
5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] NA []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [] No []
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
	\$
	\$
	\$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
		<u> </u>							
			NO	NIF					
		······							
								-	

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

				ated by States and	Direct Busin	ess Only		
		1	Life Co	ontracts 3	4 Accident and Health Insurance	5	6	7
		Active Status	Life Insurance	Annuity	Premiums, Including Policy, Membership and	Other	Total Columns	Deposit - Type
	States, Etc.	(a)	Premiums	Considerations	Other Fees	Considerations	2 Through 5	Contracts
	AlabamaALAKAKAK	L L	1,903,645 180,469				8,736,010 3,156,686	
_	Arizona AZ	L	7.590.267	31.930.877			39,521,144	
	Arkansas	L	1,527,615	2,836,517			4,364,132	
_	CaliforniaCA	L		110,287,900			143,302,666	
_	ColoradoCO	L	5,534,592	26,563,718			32,098,310	
7.	ConnecticutCT	L	3,255,354	15 , 133 , 468			18,388,823	
	DelawareDE	L	454,661	3,307,060			3,761,720	
	District of ColumbiaDC	L	264,686	516,275			780,961	
	Florida	L	20 , 277 , 032	108 , 188 , 455			128 , 465 , 487	14,000,623
	GeorgiaGA	L	10,697,399	29,864,525			40,561,924	
	HawaiiHl		2,397,881	8,016,335			10,414,215	
	ldahoIDIIIIIIIL		1,272,052	2,756,540 29.840.003			4,028,592 40,492,750	
	IIIInois IL III	L	6.282.319	29,840,003				
	lowaIA	<u>-</u>	4,461,510	12.966.674			17 , 428 , 184	
	Kansas KS	 	4,890,936	8,730,662			13,621,598	
	Kentucky KY	L	2,251,355	7.491.163			9.742.518	
	Louisiana LA	1	3.332.037	8, 105, 186			11,437,223	
	Maine ME	L		1,875,864			2,571,324	
	MarylandMD		3,945,578	20,807,424			24,753,002	
	Massachusetts		6,196,478	22,605,061			28,801,539	
23.	MichiganMI	LL	8,753,521	35 , 137 , 046		ļ	43,890,567	
24.	MinnesotaMN	LL	6,653,706	9,470,437			16 , 124 , 143	
	MississippiMS	L	884, 189	5,362,285			6,246,474	
	MissouriMO	L	3,909,384	11,417,257			15,326,641	
	MontanaMT	L	757,906	729,543			1,487,449	
	NebraskaNE		1,909,469	3,303,973		.	5,213,442	
	NevadaNV	L	2,054,938	8,986,132			11,041,070	
	New HampshireNH	L	976,628	2,860,535			3,837,163	56,577
	New JerseyNJ	<u>L</u>	9,454,791	32,700,722	• • • • • • • • • • • • • • • • • • • •		42,155,513	100,000
	New MexicoNM	L	808,041	1,996,107			2,804,149	
	New YorkNY	N	40.700.000				44 040 547	
	North CarolinaNCNDND	LL	10,709,220	33,939,297				
	North Dakota	L	7,231,761	42.383.445			49,615,207	
	OnioOH OklahomaOK	 	1,926,193	9,553,156			11,479,349	
	OregonOR	L	1,971,464	5,908,694			7,880,159	
	PennsylvaniaPA	1	8.922.560	46,672,438			55 . 594 . 998	
	Rhode Island RI	L	836,663	1,573,395			2,410,058	
	South Carolina SC	L	4,113,383	16,508,236			20,621,619	300.000
42.	South DakotaSD	L	824,419	2,169,751			2,994,170	
43.	TennesseeTN	L	5,612,270	14,002,221			19,614,491	
44.	TexasTX	L					107,900,494	
	UtahUT	L	7,386,709	24,973,285			32,359,994	
46.	VermontVT	L	265,657	870,789			1,136,446	
47.	VirginiaVA	L	6,297,726	18,089,500			24,387,226	
	WashingtonWA	L	5,873,254	12,363,035			18,236,289	
	West VirginiaWV	L	462,953	1,800,727			2,263,681	
	Wisconsin WI	L	4,310,460	7,735,540	• • • • • • • • • • • • • • • • • • • •		12,046,000	
	Wyoming	L	205,532	1,486,716			1,692,247	
	American SamoaAS	N N	91 3,153				91 3,153	
	Puerto RicoPR	N	75,928					
	Рието кісоPRVIVI		3,339				3,339	
	Northern Mariana IslandsMP	N						
	Canada	N	1,309				1,309	
	Aggregate Other AlienOT	XXX	238,735	1,800			240,535	
	Subtotal	XXX	263,080,145	919,201,827			1,182,281,972	14,507,199
	Reporting entity contributions for employee benefits plans	XXX		, , , , , , , , , , , , , , , , , , , ,				
	Dividends or refunds applied to purchase paid-up additions	vvv						
	and annuities	XXX						
	premium paying period	XXX					ļ	
	Premium or annuity considerations waived under disability	XXX	188,381				188,381	
	or other contract provisions Aggregate other amounts not allocable by State	XXX	188,381				188,381	
	Totals (Direct Business)	XXX	263.268.526	919.201.827			1 , 182 , 470 , 353	14 . 507 . 19
	Plus Reinsurance Assumed	XXX	1,757,308	453,928			2,211,235	14,507,19
	Totals (All Business)	XXX	265,025,834	919,655,755			1,184,681,589	14,507,19
98.	Less Reinsurance Ceded	XXX	104,124,782	649,273,860			753,398,641	
	Totals (All Business) less Reinsurance Ceded	XXX	160,901,052	270,381,895			431,282,947	14,507,19
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	238,735	1,800			240,535	
58002		XXX					 	
58003. 58008		XXX						
JOSSO.	Summary of remaining write-ins for Line 58 from overflow page	xxx	<u> </u>					
58999	Total (Lines 58001 through 58003 + 58998) (Line 58							
0.10	above)	XXX	238,735	1,800			240,535	
9401		XXX						
9402 9403		XXX					 	
	Summary of remaining write-ins for Line 94 from overflow	XXX	ļ				 	
	Cammary or remaining write-ins for Line 94 Hori overflow		İ	I			Ì	
3430	page	XXX						

(a) Active Status Counts:

STATEMENT AS OF March 31, 2023 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnot
ammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Sammons Corporation				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.	46-0441748			
Sammons Financial Network, LLC	81-0569064			
Midland National Life Insurance Company	45-2586652			
MNL Reinsurance Company	46-0164570	66044	IA	
Solberg Reinsurance Company	27-4013872		IA	
Canal Reinsurance Company	61-1583842		IA	
My Financial Freedom LLC	84-3081181		IA	
North American Company for Life and Health Insurance	30-1012500		DE	
Sammons Institutional Group, Inc.	36-2428931	66974	IA	
Property Disposition, Inc.	45-3005562			
Heyday Insurance Agency LLC	45-4150950			
SFG Tenura LLC	61-1863087			
Beacon Capital Management, Inc.	84- 4616844			
SFG Bermuda Ltd.	31- 1720376			
SFG Fortuna, LLC	98-1600408			
Sammons Financial Group Asset Management, LLC	88-4400641			
Sammons Industrial, Inc.	87- 3758037			
Alternative Power Solutions, Inc.				
H2 Fuels, Inc.				
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
111	Briggs Industrial Solutions, Inc.		·		
	Controladora Briggs de Mexico, S. de R.L. de C.V.				
	Forklift Operations de Mexico, S.A. de C.V.				
	Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
	Montacargas Yale de Mexico, S.A. de C.V.				
	Briggs Equipment, S.A. de C.V.				
	Briggs Equipment Mexico, Inc.				
	Controladora Briggs de Mexico S. de R.L. de C.V.				
	Forklift Operations de Mexico, S.A. de C.V.				
	Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
	Montacargas Yale de Mexico, S.A. de C.V.				
	Briggs Equipment, S.A. de C.V.				
	SitePro Rentals, Inc.				
	Briggs UK Holdings, Inc.				
	Briggs Equipment UK Limited				
	Neckar Investments Limited				
	Maxim (GB) Limited				
	Rosemount Holdings Ltd				
	Access Plus (Scotland) Ltd.				
	Trainingplus.Com Ltd.				
	J.B. Plant Hire (Dungannon) Limited				
	J.B. Plant Hire Limited				
	Hitec Lift Trucks Limited				
	BE Finance Limited				
	Briggs Equipment Ireland Limited				
	Galway Plant and Tool Hire Limited				
	Blulift Limited				
	Bannagroe Limited				
	Laois Hire Services Limited				
	Balloo Hire Limited				

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

	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Aerial Platform Hire Limited		-		
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings L	LC			
Laramie Wind LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE NC Solar, LLC				
SRE Utility Solar 1, LLC				

12.

STATEMENT AS OF March 31, 2023 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

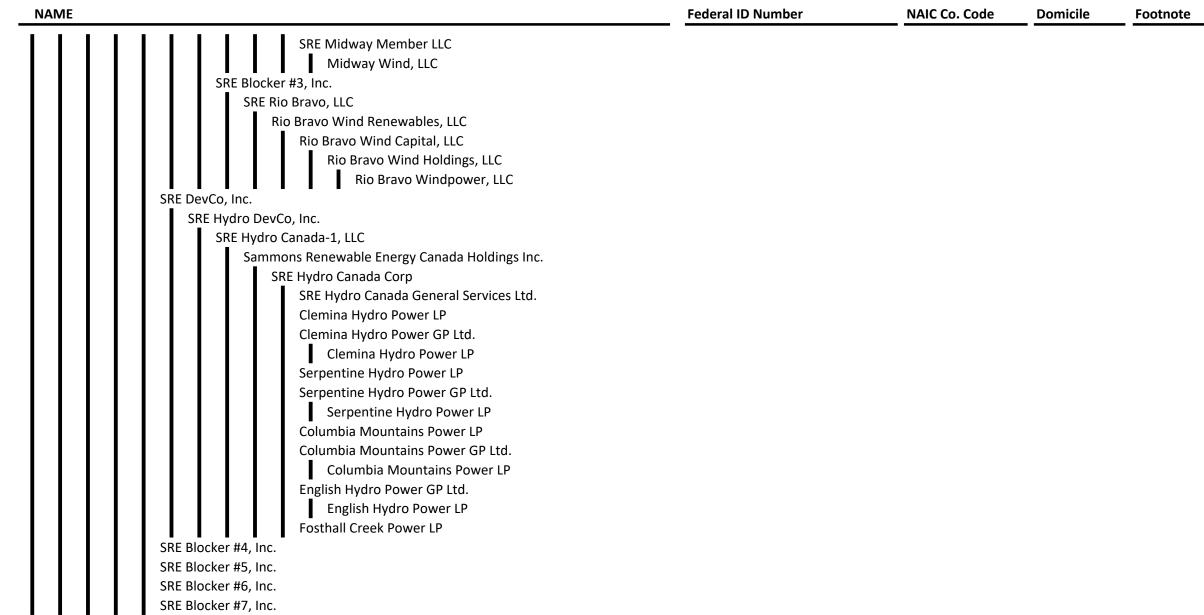
IE		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1111	Heelstone Energy, LLC				
	Dement Farm, LLC				
	Duplin Solar II, LLC				
1 1 1 1	North Carolina Solar III, LLC				
111	Raeford Farm, LLC				
	Heelstone Energy II, LLC				
	ABV Holdings, LLC				
	Albemarle Solar Center, LLC				
	Broadway Solar Center, LLC				
	Van Slyke Solar Center, LLC				
	Heelstone Energy III, LLC				
	SRK Holdings, LLC				
	Kenansville Solar Farm, LLC				
	Red Hill Solar Center, LLC				
	Samarcand Solar Farm, LLC				
	Heelstone Energy IV, LLC				
	PV Project Holdings I, LLC				
	BRE NC Solar 1, LLC				
	Shelby Randolph Road Solar I, LLC				
	Lafayette Solar I, LLC				
	Rockingham Solar, LLC				
	SID Solar I, LLC				
	York Road Solar I, LLC				
	Heelstone Energy V, LLC				
	PV Project Holdings II, LLC				
	Aspen Solar, LLC				
	Balsam Solar, LLC				
	Cedar Solar, LLC				
	Elm Solar, LLC				
I I I	Sweetgum Solar, LLC				

STATEMENT AS OF March 31, 2023 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

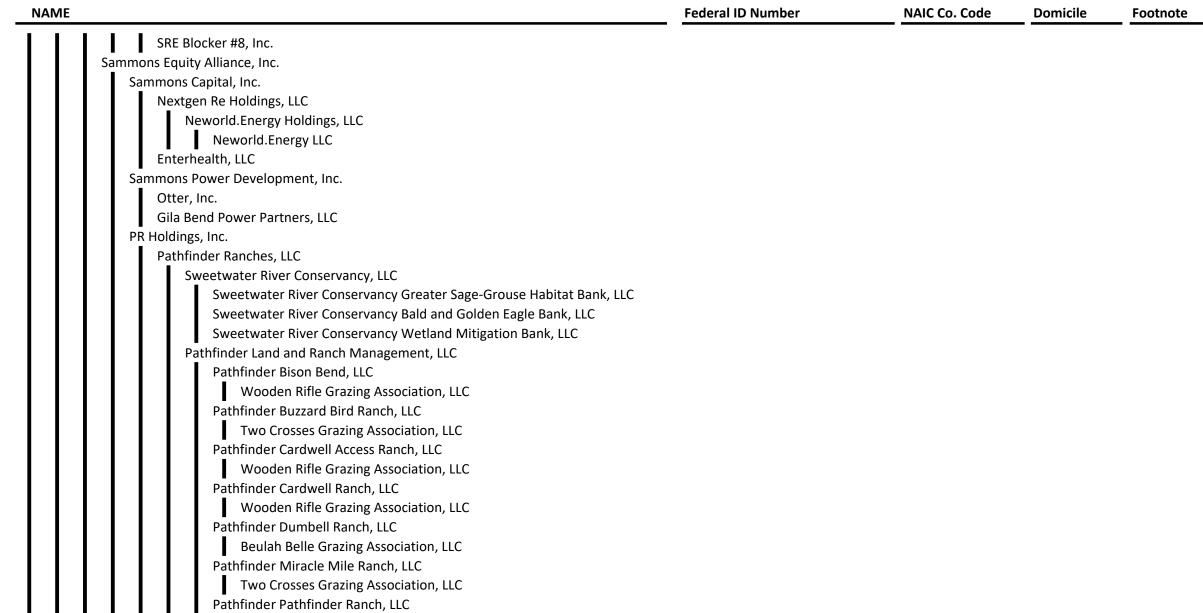
NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1 1 1 1 1	Heelstone Energy VI, LLC				
1111	PV Project Holdings III, LLC				
1 1 1 1 1	Morgan Farm, LLC				
1 1 1 1 1	Laurinburg Solar, LLC				
	Nashville Farms, LLC				
	ESA Newton Grove 1 NC, LLC				
1111	ESA Selma NC 1, LLC				
1 1 1 1 1	ESA Smithfield 1 NC, LLC				
	Heelstone Energy VII, LLC				
	PV Project Holdings IV, LLC				
	Durham Solar, LLC				
	Innovative Solar 23, LLC				
1 1 1 1 1	Red Toad 1425 A Powatan Road, LLC				
	ZV Solar 3, LLC				
1 1 1 1 1	Heelstone Energy VIII, LLC				
1 1 1 1 1	PV Project Lessee V-2015, LLC				
	PV Project Holdings V, LLC				
1 1 1 1 1	Cornwall Solar Center, LLC				
1 1 1 1 1	Crestwood Solar Center, LLC				
1111	Harrell's Hill Solar Center, LLC				
1 1 1 1 1	Highland Solar Center, LLC				
1 1 1 1 1	Littlefield Solar Center, LLC				
1 1 1 1 1	Heelstone Land Holdings, LLC				
1 1 1 1 1	SRE Focalpoint Holdings, Inc.				
1 1 1 1 1	SRE Focalpoint, LLC				
1111	SRE Focalpoint Member, LLC				
1111	SRE Wind OpCo Inc.				
1	SRE Blocker #2, Inc.				
1	SRE Midway LLC				
1 1 1 1 1	SRE Midway HoldCo LLC				

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STATEMENT AS OF March 31, 2023 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



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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1 1	Two Crosses Grazing Association, LLC				
	Pathfinder Perkins Ranch, LLC				
	Wooden Rifle Grazing Association, LLC				
	Pathfinder Sand Creek, LLC				
	Two Crosses Grazing Association, LLC				
	Pathfinder Stewart Creek Ranch, LLC				
	Stewart Creek Grazing Association, LLC				
	Pathfinder Sun Ranch, LLC				
	Stewart Creek Grazing Association, LLC				
	Pathfinder Two Iron Ranch, LLC				
	Wooden Rifle Grazing Association, LLC				
	Community Investments, Inc.				
	Compatriot Capital, Inc.				
	CCE Funding LLC				
	CCI Ohana LLC				
	K2 Development, LLC				
	KDC HoldCo LLC				
	KDC Real Estate JV I Controlling GP LLC				
	KDC Real Estate JV I General Partner LP				
	KDC Real Estate JV I LP				
	KDC Real Estate JV I REIT LLC				
	KDC Real Estate JV I Operating LLC				
	KDC Real Estate JV I General Partner LP				
	KDC Real Estate JV I LP				
	KDC Real Estate JV I REIT LLC				
	KDC Real Estate JV I Operating LLC				
	KDC Real Estate JV I LP				
	KDC Real Estate JV I REIT LLC				
	KDC Real Estate JV I Operating LLC				
I I	KDC Real Estate JV I REIT Manager LLC				

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
111	KDC Real Estate JV I REIT LLC				
	KDC Real Estate JV I Operating LLC				
	ASG Mortgage Investors, LLC				
	DBI/ASG Advisors, LP				
	DBI/ASG Mortgage Acquisition Fund I, LP				
	CCI Residential LLC				
	Albion Residential LLC				
	Albion Construction LLC				
	Albion HoldCo LLC				
	Albion Columbus 1, LLC				
	Albion Columbus Investors 1, LLC				
	Albion WM 1, LLC				
	Albion at Evanston Investors I, LLC				
	Albion at Evanston, LLC				
	Albion at Oak Park Member, LLC				
	Albion at Oak Park Investors I, LLC				
	Albion at Oak Park, LLC				
	Albion DeVille Member LLC				
	Albion at Beachwood LLC				
	Beachwood Apartments LLC				
	Albion at Parklane GP, LLC				
	Pent House Associates				
	Albion at Parklane Limited Partner, LLC				
	Pent House Associates				
	Albion at Highland Park, LLC				
	AJ Highland Park Investors, LLC				
	Albion Jacobs Highland Park, LLC				
	Albion at New Forum Member, LLC				
	New Forum Apartments JV Investors, LLC				
1 1 1	New Forum Owner LLC				

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1111	Albion in the Gulch Member, LLC				
	Albion in the Gulch Investors, LLC				
	Albion in the Gulch, LLC				
	Albion at Renaissance Place, LLC				
	AJ Renaissance Place Investors, LLC				
	Albion Jacobs Renaissance Place, LLC				
	Albion at Palatine, LLC				
	Albion St. Louis, LLC				
	AK St. Louis Manager, LLC				
	AK St. Louis Holdings, LLC				
	AK St. Louis Owner, LLC				
	SLBCA Holding LLC				
	Soo Line Building City Apartments LLC				
	Albion 636 Division, LLC				
	Albion on Lake Cook Mezz, LLC				
	Albion on Lake Cook, LLC				
	Albion Murfreesboro Member, LLC				
	Albion Murfreesboro Investors, LLC				
	Albion at Murfreesboro, LLC				
	JLB Chapman LP				
	JLB Chapman GP LLC				
	CCI Historic, Inc.				
	Albion Music Row, LLC				
	JLB Chapman LP				
	VGH/Dallas LLC				
	Village Green Holding LLC				
	Village Green Management Company LLC				
	Village Green Communications LLC				
	Village Green Management Company of Illinois LLC				
1111	Village Green Management Company of North Carolina LLC				

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

NAME **Federal ID Number NAIC Co. Code Domicile** Footnote Village Green Management Company of Pennsylvania LLC LAV MP Holding, LLC Morrow Park City Apartments LLC Morrow Park Holding LLC VG Morrow Park Capital LLC Morrow Park City Apartments LLC VG ECU Holdings LLC CCI/HTC, Inc. E2M Holdings, LLC E2M Partners, LLC Legacy KDC Holdings, LLC E2M Villas at RPW, LLC AHC Villas Richmond, LLC VG Morrow Park Capital LLC Morrow Park City Apartments LLC JLB Partners LLC JLB BUILDERS LLC JLB REALTY LLC JLB RESIDENTIAL LLC JLB Stafford Land LP JLB 2728 Cedar Springs, LP JLB McLean LLC JLB Center Street, LP JLB Winhall, LP JLB Portales Partners Mgr L.P. JLB Portales Partners LLC JLB West Paces Phase I L.P. JLB West Paces Phase I GP LLC Ski Partners, LLC SP Land Company, LLC

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

NAME **Federal ID Number NAIC Co. Code Domicile** Footnote Ski Partners II, LLC Woodbine Legacy Investment Partners, LP Woodbine Legacy Holdings, LLC Woodbine Legacy Pref Partners, LP Woodbine Legacy Holdings, LLC **Gerrity Holdings LLC** Gerrity Group, LLC Gerrity Retail Fund 3 Management, LLC Gerrity Retail Partners 3, LLC Gerrity Retail Fund 3, LP Gerrity Retail Investors 3, LLC GRF Special, LLC Gerrity Retail Fund 3, LP Neworld.Energy Holdings, LLC Neworld.Energy LLC Gerrity Prime 1, LLC Gerrity Retail Fund 3, LP CCI GG Prime 1 LLC Gerrity Prime 1, LLC CCI SSL Holding LLC Silverstone Senior Living, LLC CCI Tysons SL, LLC Silverstone Tysons, LP Silverstone Tysons Owner, LLC CCI Bethesda SL LLC Silverstone Bethesda, LP Silverstone Bethesda Owner, LLC CCI SSL Funding LLC SSL CCI Funding, LLC CCI Alexandria SL LLC

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



STATEMENT AS OF March 31, 2023 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Capital Management (Asia) Private Limited				
Guggenheim Partners India GP, LLC				
Thomas Weisel India Opportunity Fund, L.P.				
GP India Opportunities Feeder Fund, LP				
Guggenheim Partners India Management, LLC				
ACEI Holdco, LLC				
GI Holdco II LLC				
GI Holdco LLC				
Guggenheim Partners Investment Management Holdings, LLC				
GC Orpheus Investors, LLC				
G <u>I</u> A Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Limited				
GPA Services, LLC				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Iron Hill CLO Designated Acivity Company				
Guggenheim Partners Fund Management (Europe) Lin				
Guggenheim Global Investments Public Limited Co	ompany			
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Corio RR Finance-3, LLC Corio RR Finance-4, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				

IAME		Federal ID Number	NAIC Co. Code	Domicile	Footnot
11111	Covestre Capital PropCo-4 LLC				
	Covestre Capital PropCo-5 LLC				
	Covestre Capital PropCo-8 LLC				
	Covestre Capital PropCo-9 LLC				
	Covestre Capital PropCo-10 LLC				
11111	Covestre Capital PropCo-11 LLC				
11111	Covestre Capital PropCo-12 LLC				
11111	Covestre Capital PropCo-13 LLC				
11111	Covestre Capital PropCo-14 LLC				
11111	Covestre Capital PropCo-15 LLC				
11111	Covestre Capital PropCo-16 LLC				
11111	Covestre Capital PropCo-17 LLC				
11111	Covestre Capital PropCo-18 LLC				
	Covestre Capital PropCo-19 LLC				
11111	Covestre Capital PropCo-22 LLC				
1 1 1 1 1 1	Covestre Capital PropCo-24 LLC				
111111	Covestre Capital PropCo-25 LLC				
	Covestre Capital PropCo-27 LLC				
11111	Covestre Capital PropCo-28 LLC				
11111	Covestre Capital PropCo-29 LLC				
11111	Covestre Capital PropCo-30 LLC				
	Covestre Capital PropCo-35 LLC				
	Covestre Capital LLC				
	Guggenheim Investor Services, LLC				
	Guggenheim Partners Advisors, LLC				
	Guggenheim Partners Investment Management, LLC				
11111	Artemis Aircraft Investments, LLC				
	Bronco Media Holdings LLC				
11111	Bronco Media MM LLC				
11111	ELM 2 MM Funding LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
111111	ELM 3 MM Funding LLC				
	ELM MM LLC				
	ETMF C-B LLC				
	ETMF C-G LLC				
	ETUR C-B LLC				
	ETUR C-G 2 LLC				
	Fitzcarraldo Funding LLC				
	ETGP AMZ 1 Venture, LP				
	G-Craton 2 MM LLC				
	G-Craton MM LLC				
	Acri Holdings LLC (fka G-Craton Holdings LLC)				
	G-Ficus MM LLC				
	G-Ficus Holdings LLC				
	GLAM MilHsg Fee LLC				
	G-One MM LLC				
	G-One Holdings LLC				
	G-PIPE MM LLC				
	G-PIPE LLC				
	G-Prairie MM LLC				
	Teton Holdings I LLC (fka G-Prairie LLC)				
	G_PUFF MM LLC				
	G-PUFF LLC				
	G-PUFF 2 MM LLC				
	G-PUFF 2 LLC				
	G-PUFF 3 MM LLC				
	G-PUFF 3 LLC				
	GRE-Aspen Funding, LLC				
	ETGP Aspen Venture, LP				
	GRE-Birch Funding, LLC				
	ETGP Birch Venture, LP				
	GRE MM LLC				
	GRE-Iviron Funding, LLC				

AME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1 1 1 1 1	GRE-Pine Funding, LLC				
	ETGP Pine Venture, LP				
	GRE-Samara Funding, LLC				
	ETGP Samara Venture, LP				
	GRE-Spruce Funding, LLC				
	ETGP Spruce Venture, LP				
	Gulf of Mexico Energy Infrastructure Platform MM LLC				
	Gulf of Mexico Energy Infrastructure Platform LLC				
	Molly Aida Funding LLC ■ ETGP AMZ 2 Venture, LP				
11111	Rosales Holdco LLC				
11111	1 1 1 <u>-</u>				
11111	Rosales Funding LLC				
1 1 1 1 1 1	SB Tech Holdings I MM LLC SB Tech Holdings I LLC				
	Short Line Rail Transportation MM LLC				
	Short Line Rail Transportation LLC				
	Teton Holdings II MM LLC				
	Ulmus Holdco LLC				
	Ulmus Funding LLC				
	GIES Managing Member, LLC				
	GIES Investment, LLC				
11111	GIES Holdco, LLC				
	GIES, LLC				
	Hyperscale MM Funding LLC				
1 1 1 1 1 1	Hyperscale Funding LLC				
1 1 1 1 1 1	Hypnos C-B LLC				
11111	Hypnos C-G LLC				
1 1 1 1 1 1	Hypnos Funding LLC Hypnos Holdco LLC				
1 1 1 1 1 1	Hypnos MM LLC				
1 1 1 1 1 1	Internet Radio Funding, LLC				

ME		Federal ID Number	NAIC Co. Code	Domicile	Footnot
I I I I I I	Internet Radio Funding II, LLC				
	Corio Funding, LLC				
	Corio RR Funding, LLC				
	Corio RR Finance Co., LLC				
11111	Corio RR Finance Co2, LLC				
	CSCN, LLC				
	I-SAIL, LLC				
	SAIL 4 Finance, LLC				
	SAIL 4 VFN NOTE ISSUER, LLC				
	MERLIN Series 2015-A LLC				
	MERLIN Series 2015-B LLC				
	MERLIN Series 2015-C LLC				
	SAILS-3, LLC				
	SAILES 4-O, LLC				
111	CardCash Holdings, LLC				
	Guggenheim Core Plus Fund, LLC				
	AMC Investor Holdings LLC				
	GPAM Holdings II, LLC				
	GPIM Holdings VIII, Ltd.				
	NZCG Feeder 1, L.P.				
	Guggenheim NSA Napoli-Mirabella Trust 2019				
1 1 1 1	Guggenheim NSA Napoli-Mirabella Trust 2022				
	Guggenheim Partners Opportunistic Investment Gra	ade Securities Fund 2015, LLC			
1 1 1 1	Guggenheim Partners Opportunistic Investment Gra				
1111	Guggenheim Private Debt Fund 2.0 Managing Mem				
	Guggenheim Private Debt Fund Note Issuer 2.0), LLC			
	Guggenheim Private Debt Fund 2.0-l, LLC	2.446			
	Guggenheim Private Debt Master Fund 2.0	J, LLC			
	Guggenheim Private Debt Fund 2.0, LLC Guggenheim Private Debt MFLTB 2.0, LLC				
	Guggenheim Private Debt Mirt 18 2.0, LtC Guggenheim Private Debt Master Fund 2.0				

ИΕ		deral ID Number	NAIC Co. Code	Domicile	Footnote
	Guggenheim Private Debt Fund 2.0, Ltd.				
	Guggenheim Private Debt Master Fund 2.0, LLC				
	Guggenheim Private Debt Master Fund 2.0, LLC				
	GW Ocean, LLC				
	5180 CLO LP				
	5180-2 CLO LP				
	Copper River CLO Ltd.				
	GIM GP Ltd.				
	Bingham CDO L.P.				
	GPM Center Court, LLC				
	Guggenheim High-Yield Fund, LLC				
	Guggenheim High-Yield Plus Fund SPC				
	Guggenheim High-Yield Plus Master Fund SPC				
	Guggenheim Loan Fund, LLC				
	Guggenheim Private Debt Fund Managing Member, LLC				
	Guggenheim Private Debt Master Fund, LLC				
	Guggenheim Private Debt Fund, Ltd.				
	Guggenheim Private Debt Fund, LLC				
	Guggenheim Private Debt Fund Trinity Investco, LLC				
	Guggenheim Private Debt Fund Note Issuer, LLC				
	Kennecott Funding Ltd.				
	Magma WCFF II Ltd				
	NZC Guggenheim Fund Limited				
	NZC Guggenheim Fund LLC				
	NZC Guggenheim Master Fund Limited				
	NZCG Funding Ltd.				
	NZCG Funding LLC				
111	BBEP Legacy Holdings, LLC				
	Orpheus Funding LLC				
	Orpheus Holdings LLC				

NAME	Federal ID N	lumber	NAIC Co. Code	Domicile	Footnote
1 1 1 1 1	Promenade-C 2 LLC				
	Promenade Funding LLC				
	Promenade Holdco LLC				
	Promenade MM LLC				
	Sands Point Funding Ltd.				
	Seven Sticks CLO Ltd.				
	Stellar Funding, Ltd.				
1111	Links GKPL Holdco, LLC				
1111	Guggenheim Partners Middle East Limited				
1111	Links GPJL Holdco, LLC				
1111	Guggenheim Partners Japan, Ltd.				
1111	Rydex Holdings, LLC				
1111	Security Investors, LLC				
1111	GS Gamma Management, LLC				
1111	GS Gamma Investments, LLC				
1111	GS Gamma Advisors, LLC				
1111	GPAM Holdings, Inc.				
1111	Guggenheim Credit Services, LLC				
1111	3200 West Twain Holdings I LLC				
1111	Acsal Holdco LLC				
1111	Lionel Investors LLC				
1111	Guggenheim Energy LLC				
1111	Guggenheim Energy Opportunities Fund, LP				
1111	Guggenheim Loan Services Company, LLC				
1111	Guggenheim Loan Services Company, Inc.				
1111	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Real Estate Finance, LL	LC)			
1111	Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate F	inance (CA), Ind	c.)		
I I I I I	Guggenheim Transparent Value, LLC				
	Transparent Value, L.L.C.				
	Transparent Value Private Limited				

STATEMENT AS OF March 31, 2023

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	GI Holdco II Sub LLC				
	Guggenheim Partners Advisory Company				
	Links Holdings, Inc.				
	Links Holdings LLC				
1111	Guggenheim Securities Credit Partners, LLC				
	Guggenheim Securities Greece Holdings, LLC				
	Guggenheim Securities International, Ltd.				
1 1 1 1	Guggenheim Securities Ireland Holdings, LLC				
1 1 1 1	Guggenheim Securities Europe Limited				
	Guggenheim Securities, LLC				
1 1 1 1	Guggenheim Trust Assets, LLC				
1 1 1 1	GWM Holdco, LLC				
1 1 1 1	Asset Consulting Group, LLC				
	GP Feeder Fund Management, LLC				
1111	Guggenheim Investment Advisors, LLC				
	TEK Financial, LLC				
1 1 1 1	PLUS Funding IV, LLC				
	GSFI, LLC				
1 1 1 1	JLx3, LLC				
1111	GSFI, LLC				
	Generation Financial Group LLC				
1111	Generation Financial Group, LLC				
	IPEX LLC				
1111	IPEX Services, LLC				
1111	GC Orpheus Investors, LLC				
1111	White Oak Guggenheim Feeder Fund, LLC				
1 1 1 1	Guggenheim Payroll Agent, LLC				
	GC Parent Holdings, LLC				
I I I I	GRREP Holdings, LLC				
1 1 1 1	Guggenheim Retail Real Estate Partners, LLC f/k/a Guggenheim	Retail Real Estate Partners, Inc.			

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

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
<u> </u>	Guggenheim Development Services, LLC fka Terrabyte Development, LLC	-		
	West Coast QSR Acquisitions, LLC			
	Java Acquisition Company 0013, LLC			
	Java Acquisition Company 0031, LLC			
	JL Ada 1846, LLC			
	JL Amelia 1619, LLC			
	JL Ardmore 1563, LLC			
	JL Bedford 1458, LLC			
	JL Bee Cave 1559, LLC			
1111	JL Beloit 1365, LLC			
	JL Bolivar 1575, LLC			
1 1 1 1	JL Broken Bow 1694, LLC			
1111	JL Brownsville 1524, LLC			
	JL Canton 1593, LLC			
<i>i</i>	JL Cape Girardeau 1502, LLC			
1111	JL Centerton 1337, LLC			
	JL Chattanooga 1491, LLC			
	JL Chickasha 1476, LLC			
	JL Columbus 1549, LLC			
	JL Corpus Christi 1454, LLC			
1 1 1 1	JL Cortlandville 1462, LLC			
	JL Daingerfield 1693, LLC			
1 1 1 1	JL Delavan 1363, LLC			
1111	JL Depew 1297, LLC			
	JL D'Iberville 1506, LLC			
1111	JL Dripping Springs 1369, LLC			
	JL East Syracuse 1473, LLC			
1 1 1 1	JL El Paso 1537, LLC			
	JL El Paso 1542, LLC			
	JL El Paso 1546, LLC			

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
11111	JL El Paso 1587, LLC				
	JL El Paso 1785, LLC				
	JL Evansville 1459, LLC				
	JL Fayetteville 1336, LLC				
	JL Flowood 1515, LLC				
	JL Fort Oglethorpe 1492, LLC				
	JL Fort Smith 1698, LLC				
	JL Fort Smith 1743, LLC				
	JL Fort Worth 834, LLC				
	JL Fort Worth 1393, LLC				
	JL Fort Wright 1611, LLC				
	JL Frankfort 1460, LLC				
	JL Georgetown 1407, LLC				
	JL Hampton 1595, LLC				
	JL Hornell 1697, LLC				
	JL Hughes Springs 1696, LLC				
	JL Hugo 1704, LLC				
	JL Idabel 1702, LLC				
	JL Jeffersonville 1440, LLC				
	JL Jonesboro 1553, LLC				
	JL Kyle 1338, LLC				
	JL Lafayette 1745, LLC				
	JL Lake Hallie 1434, LLC				
	JL Linden 1695, LLC				
	JL Machesney Park 1388, LLC				
	JL Lexington 1436, LLC				
	JL Little Rock 1489, LLC				
	JL Louisville 1437, LLC				
	JL Manitowoc 1257, LLC				
	JL Manvel 1255, LLC				

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	. Marion 1499, LLC				
	. Mason 1523, LLC				
	McAlester 1490, LLC				
	. Miami Township 1603, LLC				
	Mobile 1536, LLC				
	. Muskogee 1780, LLC				
	New Hartford 1463, LLC				
	New Lenox 986, LLC				
	Nixa 1386, LLC				
	Normal 1457, LLC				
	Oak Creek 1269, LLC				
JL	Oconomowoc 1513, LLC				
	. Olean 1705, LLC				
	Oshkosh 1465, LLC				
I I I I I I I I	. Owensboro 1461, LLC				
	. Paris 1761, LLC				
I I I I I I I I	. Peoria 1539, LLC				
	. Peoria 1638, LLC				
I I I I I I I	. Pharr 1482, LLC				
	. Pittsburg 1773, LLC				
	. Radcliff 1569				
	. Richland 1509, LLC				
	. Rockford 1428, LLC				
	. Rolla 1534, LLC				
JL	. Saraland 1552, LLC				
JL	. Sheboygan 1628, LLC				
JL	. Siloam Springs 1448, LLC				
I I I I I I I I	. Springfield 1433, LLC				
	. Springfield 1495, LLC				
_ 	. St. Robert 1582, LLC				

STATEMENT AS OF March 31, 2023 SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1111	JL Sun Prairie 1514, LLC		-		
	JL Syracuse 1550, LLC				
	JL Tyler 1583, LLC				
	JL Webster 1313, LLC				
	Lansing 824 Retail, LLC				
	MCCW Adairsville 1661, LLC				
	MCCW Dahlonega 1637, LLC				
	MCCW Olive Branch 1680, LLC				
	SC-CJ Phoenix 1584, LLC				
	SC-H Sellersburg 1373, LLC				
	SE Napa 1279, LLC				
	SE Orangevale 1223, LLC				
	SE Stockton 1394 LLC				
	SE Union City 1247, LLC LLC				
	Stonebridge Investors III, LLC				
	National Brand Investors I, LLC				
	Retail Investors III, LLC				
	FD Orange Beach 859, LLC				
	NE Lewiston 820, LLC				
	GW Phoenix 799, LLC				
	NC Lincolnshire 624, LLC				
	NC Little Rock 642, LLC				
	NC Naperville 623, LLC				
	SE Sacramento 1224, LLC				
	SE Union City 1247, LLC				
	TLEXP Ellisville 926, LLC				
	TLEXP Overland Park 978, LLC				
	TLEXP St. Peters 899, LLC				
	GM Lansing 824, LLC				
	JL Milwaukee 1397, LLC				

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1111	JL Plover 1320, LLC				
_	JL Porter 1414, LLC				
	JL Princeton 1332, LLC				
	Cainhoy Land & Timber, LLC				
	Seven Sticks, LLC				
	GFPID, LLC				
	GFPIC, L.P.				
	GGIC, Ltd.				
	GGIC KTI Holdings Ltd.				
	GFP Green Inc.				
	GFP Peru Dunas Holdings, Inc.				
	GGIC Greenbacker Funding Ltd.				
	GGIC IIP Holdings, L.P.				
	Franklin Park (Cyprus) Limited				
	GGIC IIP Holdings Ltd.				
	GGIC Manager, LLC				
	Guggenheim Golf Properties Investor, LLC				
	Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)				
	GNP-IC, LLC				
	GNP-MR, LLC				
	Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, L	.da			
	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)				
	GNP-BA, LLC				
	GNP-BA S.R.L. GN Fund I, LLC				
	GDP - Pilara Lotes, LLC				
	GC Pilar Golf Investment, LLC				
	Pilar Holdings, LLC				
	Toledo-MNG, LLC				
	Toledo-NNG, LLC				
	1 101640-313, LLC				

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
111	Guggenheim Services, LLC	-			
	GC Disbursement Agent, LLC				
	Guggenheim Disbursement Agent, LLC				
	Guggenheim Receivable Financing, LLC				
	Guggenheim Manager, Inc.				
	GMI GPIM, LLC				
	GMI GPIMH, LLC				
	Guggenheim Premises I, LLC				
	GPM: Fundrise, LLC				
	GC Deferred Compensation I, LLC				
	AC Storage, LLC				
	Collectibles Antiquities Company, LLC				
	Pilara Lotes II, LLC				
	Guggenheim Opportunities Investors I-B, LLC				
	Guggenheim Opportunities Investors IV, LLC				
	Guggenheim Opportunities Investors V, LLC				
	Guggenheim Opportunities Investors VI, LLC				
	White Oak Guggenheim Feeder Fund, LLC				
	Guggenheim SPAC Holdings Holdings, LLC				
	Guggenheim GGP Holdings, LLC				
	GGP Holdco, LLC				
	GGP Sponsor Holdings, LLC				
	Gores Guggenheim Sponsor LLC				
	Metric Finance TopCo, LLC				
	Bound Brook Capital Corporation				
	GPH Funding II, LLC				
	Metric Finance Acquisition Corp. I				
	Metric Finance Acquisition Corp. II				
	Metric Finance Acquisition Corp. III				
	Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)				

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

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
111	Metric Finance Holdings I, LLC		-		
	First Light Acquisition Group, Inc.				
	Metric Finance Holdings II, LLC				
	Metric Finance Holdings III, LLC				
	Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)				
	Metric Finance Holdings IV, LLC				
	Meteora Venture Partners Acquisition Corp.				
	Liberty Hampshire Holdings, LLC				
	GEFI Company, LLC				
	GIFLS Capital Company, LLC				
	Guggenheim Treasury Services, LLC				
	The Liberty Hampshire Company, LLC				
	GIFMS Capital Company, LLC				
	Blanford Capital Company #1, LLC				
	Blanford Capital Company #2, LLC				
	Blanford Capital Company #3, LLC				
	Blanford Capital Company #4, LLC				
	Blanford Capital Company #5, LLC				
	Blanford Capital Company #6, LLC				
	Blanford Capital Company #7, LLC				
	Blanford Capital Company #8, LLC				
	Blanford Capital Company #9, LLC				
	Blanford Capital Company #10, LLC				
	Blanford Capital Company #11, LLC				
	Blanford Capital Company #12, LLC				
	Blanford Capital Company #13, LLC				
	Blanford Capital Company #14, LLC				
	Blanford Capital Company #15, LLC				
	Blanford Capital Company #16, LLC				
1 1 1	Blanford Capital Company #17, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1111	Blanford Capital Company #18, LLC				
	Blanford Capital Company #19, LLC				
	Blanford Capital Company #20, LLC				
1111	Blanford Capital Company #21, LLC				
	Blanford Capital Company #22, LLC				
1111	Blanford Capital Company #23, LLC				
	Blanford Capital Company #24, LLC				
1111	Blanford Capital Company #25, LLC				
1111	Blanford Capital Company #26, LLC				
1111	Brier Creek Capital Company #1, LLC				
1111	Short Hills Capital Company #1, LLC				
1111	GIFS Capital Company, LLC				
1111	GIFM Holdings Trust				
	Sandy Point Capital Company, LLC				
1111	Saratoga Springs Capital Company, LLC				
1111	Saratoga (Cayman) Ltd.				
1111	BFC Capital Company, LLC				
1111	Bound Brook Capital Corporation				
1111	Chelsea Creek Capital Company, LLC				
1111	Kemps Landing Capital Company, LLC				
1111	Kips Bay Capital Company #4, LLC				
	Guggenheim Treasury Services International Limited				
1111	Guggenheim Treasury Services (Europe) Limited				
1111	The Liberty Hampshire Capital Company, LLC				
	Guggenheim Treasury Services Corporation (N.Y.)				
	Bennington Stark Capital Company, LLC				
	Cedar Springs Capital Company, LLC				
1111	Cedar Springs (Cayman) Ltd.				
	Concord Minutemen Capital Company, LLC				
	Crown Point Capital Company, LLC				

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

Federal ID Number

Domicile

Footnote

NAIC Co. Code

Legacy Capital Company, LLC
Optimus Funding Company, LLC
Ridgefield Funding Company, LLC
Thomas Creek Capital Corporation
Valcour Bay Capital Company, LLC
White Plains Capital Company, LLC
Lexington Parker Capital Company, L.L.C.
Great Bridge Capital Company, LLC
Washington Lee Capital Company, LLC
Relationship Funding (Cayman) Ltd.
Sammons Distribution Holdings, Inc.

NAME

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities			L		(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC		1		Publicly	Names of		to	5 6	Management,	Ownership		Filing	
Group	0 11	Company	ID	Federal RSSD	0114	Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity UIP	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	
00000	Sammons Enterprises, Inc. ESOT.	00000	30 - 6332515				Sammons Enterprises, Inc. ESOT	I X	J				Sammons	INU	
										Sammons Enterprises, Inc.			Enterprises, Inc.		
00000	Sammons Enterprises, Inc. ESOT.	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	ESOT	Ownership.	100 0	ESOT (SEL ESOT)	NO	
00000	Joannillons Litterprises, Inc. Loui.	00000	10-0021420				Consolidated Investment	DL		1001	Owner sirrp	100.0	LOUI (OLI LOUI)		
00000	Sammons Enterprises, Inc. ESOT.	00000	88-0214301				Services, Inc	NV	UIP	Sammons Enterprises, Inc	Ownership	100 0	SEI ESOT	NO	
00000	Cammono Enterprisos, me. 2001.	00000	00 0214001				Asheville Resolution		1	Consolidated Investment	0 W1101 3111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	59 - 1275568				Corporation	DE	NIA	Services. Inc.	Ownership.	100 0	SEI ESOT	NO.	
00000							00. 00. 00.			Asheville Resolution			021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5664082				GPI Ventures, LLC	DE	N I A	Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.		84-3979980				Community Investments, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership.		SET ESOT.	NO	
	' '						,			Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3256643				Constitution, LLC	DE	NIA	Services, Inc	Ownership	100.0	SEI ESOT	N0	
	· ·									Consolidated Investment	·				
00000	Sammons Enterprises, Inc. ESOT.	00000	75-0864422				Sammons Corporation	DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOT	N0	
										Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT		46-0441748				Sammons Financial Group, Inc	DE	UIP	Services, Inc.	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.		100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc	Ownership	100.0	SEI ESOT	NO	
00404		00044	40.0404570				Midland National Life Insurance		DE			400.0	051 5007	NO	
00431	Sammons Enterprises, Inc. ESOT.	00044	46 - 0164570				Company	I A	RE	Sammons Financial Group, Inc.	Ownersnip	100.0	SEI ESOT	NU	
00431	Sammons Enterprises, Inc. ESOT.	00000	27-4013872				MNL Reinsurance Company	IIA	I A	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT.	NO	
00431	Sammons Enterprises, Inc. ESUL	00000	21 -40 1301 2				wink Remsurance Company	I A	I A	Midland National Life	ownership	100.0	SET ESUI	INU	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	I A	IA	Insurance Company	Ownership.	100 0	SEI ESOT.	NO	
00431	Joannillons Litterprises, Inc. Loui.	00000	01-1000042				1 30 Derg Kernstrance Company			Midland National Life	Owner 3111 P	100.0	OL1 L001		
00431	Sammons Enterprises, Inc. ESOT.	00000	84-3081181				Canal Reinsurance Company	I A	IA	Insurance Company	Ownership	100 0	SEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.		30-1012500				My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc	Ownership	100.0	SET ESOT	NO.	
00000							North American Company for Life				· · · · · · · · · · · · · · · · · · ·		02. 200		
00431	Sammons Enterprises, Inc. ESOT.	66974	36-2428931				and Health Insurance.	II A	I A	Sammons Financial Group, Inc.,	Ownership	100.0	SEI ESOT.	NO	
	· ·						Sammons Institutional Group,			1	'				
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3005562				Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SET ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-4150950				Property Disposition, Inc	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	31-1720376				Beacon Capital Management, Inc	0H	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	[Sammons Enterprises, Inc. ESOT.]	00000	84-4616844				SFG Tenura, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership		SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1600408				SFG Bermuda, LTD	BMU	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Commono Enterprises In- FOOT	00000	87 - 3758037				Sammons Financial Group Asset	DE	NIIA	Commono Financial Cross	Ownership	100.0	SEI ESOT.	N/O	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	01-3/3803/	-			Management, LLC		NIA	Sammons Financial Group, Inc Consolidated Investment	ownership	100.0	DE1 E901	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2888760					DE	NIA	Services. Inc.	Ownership	100.0	SEI ESOT	NIO	
00000	Sammons Enterprises, Inc. ESOT.	00000	05-2000/00	-			Sammons Industrial Capital, LLC.		NIA	Sammons Industrial, Inc	Ownership	100.0	SET ESOT	NU NI∩	
00000	. Joannions Litterprises, 1116. ESUI.	00000		1			Joannions muustriai vapitai, LLV		IN I /A	Sammons Industrial Capital,	Owner Sirry	100.0	OLI LOUI	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					AIS SIND, LLC	DE	NIA	LLC	Ownership	100 0	SET ESOT	NO	
00000		50000		1			Alternative Power Solutions.				• =1101 0111 P		021 2001		
00000	Sammons Enterprises, Inc. ESOT	00000					Inc.	DE	NIA	Sammons Industrial, Inc	Ownership.	100.0	SEI ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.						H2 Fuels, Inc.	DE	NIA		Ownership.		SET ESOT	NO.	
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1							,							

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1	2	3	4	5	6	7		8		9	10	11	12	13	14	15	16
						Name of							Type of Control				
						Securities							(Ownership,				
		NIAIO				Exchange if					Relationship		Board,	If Control is		Is an SCA	
Craun		NAIC	ID	Fodoral		Publicly	Do	Names rent, Sub		Damiailian	to	Directly Controlled by	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	Number	Federal RSSD	CIK	Traded (U.S. or International)	Pai	rent, Sub or Affilia		Domiciliary Location		Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact,	Provide	Entity(ies)/Person(s		*
00000	Sammons Enterprises, Inc. ESOT.		36-4732426	NOOD	CIR	international)	Briggs Int			DE	NIA	Sammons Industrial, Inc	Ownership		SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1057927						tions, Inc	DE DE	NIA	Briggs International, Inc.	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2869108						dings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3345393				SitePro Re			DE	NIA	Industrial US Holdings, Inc	Ownership.	100.0	SET ESOT	NO NO	
00000	daminorio Errorpi 1000, 1110. E001.	00000	. 00 00 10000						Solutions.		1	industrial se neranigo, mo	101110101111		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2622734				Inc.	440 (1.141	00.00.00,	DE	NIA	. Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.		75-2659334				Brigas Eau	uipment	Mexico, Inc.	DE		Briggs Equipment, Inc	Ownership	100.0	SET ESOT	NO	
	' '						Controlado	ora Brig	gs de Mexico.				'				
00000	Sammons Enterprises, Inc. ESOT	00000					S. de R.L.			MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	NO	
							Controlado	ora Brig	gs de Mexico,				,				
00000	Sammons Enterprises, Inc. ESOT.	00000					S. de R.L.			MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
									ns de Mexico,			Controladora Briggs de					
00000	Sammons Enterprises, Inc. ESOT.	00000					S.A. de C			MEX	NIA	Mexico, S. de R.L. de C.V	0wnership	99.0	SET ESOT	NO	
1									ns de Mexico,								
00000	Sammons Enterprises, Inc. ESOT.	00000					S.A. de C			MEX	NIA	Briggs Equipment Mexico, Inc.	. Ownership	. 1.0	SEI ESOT	NO	
00000		00000					Mexcolift			MEV		Controladora Briggs de		00.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000							R.L. de C.V.	MEX	NIA	Mexico, S. de R.L. de C.V	. Ownership	99.0	SEI ESOT	NU	
00000	0	00000					Mexcolift			MEV	NII A	Delines Freelowert Marriage Land	O	4.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000							R.L. de C.V	MEX	NIA	Briggs Equipment Mexico, Inc.	_ownersnip		SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					S.A. de C	as raie	de Mexico,	MEX	NIA	Briggs Equipment, Inc	Ownership.	00.0	SEI ESOT	NO	
00000	Janiillons Enterprises, inc. Eson.	00000					Montacarga	. V	do Movico		N I A	. Briggs Equipment, mc	. Ownerstrip	99.0	3E1 E3U1		
00000	Sammons Enterprises, Inc. ESOT.	00000					S.A. de C		ue wexico,	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownershin	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-01677402						S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc	Ownership	99 0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-01677402						S.A. de C.V.		NIA	Briggs Equipment Mexico, Inc.		1 0	SET ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5197776				Briggs UK			DE	NIA	Briggs International, Inc.	Ownership.	100.0	SET ESOT.	NO	
00000	Sammons Enterprises Inc FSOT	00000	75-3223561						UK Limited	GBR	NIA	Briggs UK Holdings, Inc	Ownership	100.0	ISEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					.Neckar In			GBR	NIA	Briggs Equipment UK Limited		100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					.Maxim (GB)			GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Rosemount				NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000							land) Ltd		NIA	Rosemount Holdings Ltd	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000		ļ			Trainingp				NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	N0	
00000		00000						t Hire (Dungannon)	000	1	B . E		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.						Limited			GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					J.B. Plant			GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000		ł			.BE Finance			GBR GBR.	NIA	Briggs Equipment UK Limited	Ownership	100.0	SET ESOTSET ESOT	NO	
00000	Sammons Enterprises, Inc. ESUL Sammons Enterprises, Inc. ESUL	00000		·			. Hitec Lift				NIA	Briggs Equipment UK Limited	Ownership	100.0	SEL ESOT		
00000	Joannions Enterprises, Inc. ESUL	UUUUU		l			Balloo Hii	re centr	t Limited		NIA	Briggs Equipment UK Limited Briggs Equipment Ireland	_Ownership	100.0	DE1 E001	NU	
00000	Sammons Enterprises, Inc. ESOT	00000		1			Aprial DIA	atform ⊔	ire Limited		NIA	Limited	Ownership	100 0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.			1			Hiremech H			GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000		1			Hiremech L		L 1 III 1 1 GU	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SET ESOT		
00000	Commons Enterprises, Inc. Ecol.	00000					Northern F	Forklift	(Scot land)			Tim omoon nordings Emilited			OL: LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000		1			Limited	. Jiniiit	(500 (14114)	GBR	NIA	Briggs Equipment UK Limited	Ownership	100 0	SEI ESOT	NO	
				1			Briggs Equ	uipment	Ireland				, i				
00000	Sammons Enterprises, Inc. ESOT.	00000		l			Limited				NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
																-	

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						Name of					Type of Control				
						Securities			L		(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC	ID.			Publicly	Names of		to	D: # 0 . # 11	Management,	Ownership		Filing	
Group	O No	Company	ID Nameda a r	Federal RSSD	Oll	Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s) (Yes/No)	
00000	Sammons Enterprises, Inc. ESOT.	00000					Galway Pland and Tool Hire		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT.	NO	
00000	Sammons Enterprises, Inc. Eson.	00000					Limited		N I A	Briggs Equipment Ireland	ownership	100.0	9E1 E901	NU	
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited		NIA	Limited	Ownership.	100 0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. Eson.	00000					Diditit Limited		N I A	Briggs Equipment Ireland	. ownersiiip	100.0	3E1 E3U1	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Bannagroe Limited		N I A	Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Laois Hire Services Limited			Bannagroe Limited	Ownership	100.0	SET ESOT	ON	
00000	Sammons Enterprises, Inc. Eson.	00000					Ladis Hile Services Limited		N I A	Briggs Equipment Ireland	. Ownership	100.0	JOE 1 E301		
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited		NIA	Limited	Ownership	100 0	SEI ESOT.	NO	
00000	Janimons Litterprises, Inc. Loui.	00000					AmeyBriggs Asset Holdings		N I A	Lillitteu	. Ownersinp	100.0	OLI LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited	GBR	NIA	Briggs Equipment UK Limited	Ownerchin	50.0	SEI ESOT	NO	
00000	Janimons Litterprises, Inc. Loui.	00000					Limited		N I A	AmeyBriggs Asset Holdings	. Owner Sirrp		OL1 L301	INO	
00000	Sammons Enterprises, Inc. ESOT.	00000					AmeyBriggs Assets Limited	GBR	NIA	Limited	Ownership	100.0	SEI ESOT	NO	
00000	Joannions Litterprises, Inc. Looi.						AmeyBriggs Services Holding		N 1 /\	L 11111 (Gu	. Owner sirrp	100.0	OL1 L001	INO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited	GBR	NTA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Joannions Enterprises, me. 2001.						Limit (Gu			AmeyBriggs Services Holding	. Owner 3111p		OL1 L001		
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	Limited	Ownership	100 0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership.	100.0	SET ESOT	NO	
00000	Sammons Enterprises Inc ESOT	00000		1			Gwynedd Forklifts Limited.	GBR		GFL Holdings Limited	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership.	100.0	SET ESOT	NO	
00000	Sammons Enterprises Inc. ESOT	00000					Forkway Group Limited.	GBR		Briggs Equipment UK Limited	Ownership.	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership.	100.0	SET ESOT	NO	
00000	Sammons Enterprises Inc ESOT	00000					Forkway (Hire) Limited.	GBR	NIA	Forkway Group Limited.	Ownership.	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership.	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Nishhen Denshi Limited	GBR		Forkway Group Limited	Ownership.	100.0	SET ESOT.	NO	
	· ·									Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT.	000008	32-2650301				Sammons Infrastructure, Inc	DE	NIA	Services. Inc.	Ownership	100.0	SEI ESOTSEI ESOT	NO	
00000	ISammons Enterprises, Inc. ESOT	100000 18	33-3594738				550 Capital, Inc.	DE	NIA	Sammons Infrastructure, Inc	Ownership.	100.0	SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Sammons CAES Holdings, LLC	DE	N I A	Sammons Infrastructure, Inc	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	000008	32-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SET ESOT	NO	
	, ,						Pathfinder Renewable Wind								
00000	Sammons Enterprises, Inc. ESOT.	000002	26-3181274	.			Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	N0	
							Sammons Energy Storage Holdings			Pathfinder Renewable Wind					
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	WY	NIA	Energy, LLC	Ownership	100.0	SEI ESOT	NO	
										Pathfinder Renewable Wind	1				
00000	Sammons Enterprises, Inc. ESOT.	00000					Laramie Wind LLC	WY	N I A	Energy, LLC	Ownership	100.0	SEI ESOT	N0	
		l l					Sammons Renewable Energy				1				
00000	Sammons Enterprises, Inc. ESOT.	000008	31-4744404				Holdings, Inc.	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N0	
							005 0 0			Sammons Renewable Energy			051 5007		
00000	Sammons Enterprises, Inc. ESOT	000008	31-2577924	.			SRE OpCo, Inc.	DE	NIA	Holdings, Inc.	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	000008	31-4750081	-			SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	000008	31-4848700				SRE Blocker #1, Inc	DE		SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	<u>N</u> 0	
00000	Sammons Enterprises, Inc. ESOT.	000008	32-1592062				SRE NC Solar, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	000008	32-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE NC Solar, LLC.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESUL	000004	46 - 0605243	-			Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEL ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.	000004	46 - 0843832	-			Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000 4	45-3508121	-			Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000 4	46 <i>-</i> 2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SET ESOT	NU	

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						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
0		NAIC	l ID	Fadanal		Publicly	Names of	D ! - !!!	to	Diagraphy Country Hold by	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact,	Provide	Ultimate Controlling Entity(ies)/Person(s)	Required? (Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2514639	NOOD	CIR	international)	North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100 0	SET ESOT	(162/140)	
00000	Sammons Enterprises Inc ESOT	00000	47 - 1308152				Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	47 - 1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOTSEI ESOTSEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	46 - 4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1868230				Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	I 100.0	ISEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1933734				SRK Holdings, LLC.	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC.	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 2396243				Samarcand Solar Farm, LLC	NC		SRK Holdings, LLC.	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	47 - 2396243				Heelstone Energy IV, LLCPV Project Holdings I, LLC	DE NC	N I A	SRE Utility Solar 1, LLC Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOTSEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 -3070431				BRE NC Solar 1, LLC	NCNC.	NIA		Ownership	100.0	SET ESOT	INU ∩N	
00000	Joannions Enterprises, mc. Lour.	00000					Shelby Randolph Road Solar I.			I TO TO JOSE HOTATINGS 1, ELO	Owner strip	100.0	JOL 1 LOUI	INO	
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	NC	N I A	PV Project Holdings I, LLC	Ownership	100 0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Lafayette Solar I, LLC	NC	NIA		Ownership	100.0	SEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Rockingham Solar, LLC	NC		PV Project Holdings I, LLC	Ownership	100.0	ISEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I. LLC	NC	NIA	PV Project Holdings I. LLC	Ownership	100 0	CEL ECOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I. LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	47 - 2406110				Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	47 - 4256964				PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Aspen Śolar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	I 100 0	ISE1 ES01	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOTSEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	47 - 2424537				Sweetgum Solar, LLC	NC DE	NIA NIA	PV Project Holdings II, LLC SRE Utility Solar 1, LLC	Ownership	100.0	SET ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 4326410				Heelstone Energy VI, LLC PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	47 -4320410				Morgan Farm, LLC	NCNC	NIA		Ownership	100.0	SEI ESOT	INO ∩IN	
00000	Sammons Enterprises, Inc. ESOT.	00000					Laurinburg Solar, LLC	NC	NIA		Ownership	100 0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Nashville Farms, LLC	NC	NIA		Ownership	100.0	SEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000					ESA Newton Grove 1 NC. LLC	NC.	NIA	IPV Project Holdings III, LLC	Ownership	100.0	SEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	ISET ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC		100 0	SEL ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 -4419884				Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEL ESOT	NO	
00000	ISammons Enterprises, Inc. ESOT.	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SET ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Durham Solar, LLC	NC	NIA		Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000		·			Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Commons Fatananiana Inc. 500T	00000					Red Toad 1425 A Powatan Road,	NO	NI A	DV Danisat Haldings IV 110	O	100.0	CEL FOOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					ZV Solar 3, LLC	NC NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEL ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	47 - 4430118				Heelstone Energy VIII, LLC	DE	N I A	PV Project Holdings IV, LLC SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOTSEI ESOT	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 -4430 116				PV Project Holdings V, LLC	NC	NIA		Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	. 71 -4014080				Cornwall Solar Center, LLC	NCNC.			Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SET ESOT	NO.	
	Camment Enterprises, 1110. E001.						Harrell's Hill Solar Center,	, 10							
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC.	NC	NIA	PV Project Holdings V, LLC	Ownership		SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.			l			Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership		SET ESOT	NO	

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00000. Sammons Enterprises, Inc. ESOT. 00000. Sel ESOT. NO SEI ESOT. N		Sammons Enterprises Inc ESOT	00000	83-2182362				SRE Rio Bravo IIC		NIA	ISRE Blocker #3 Inc		99 5	ISEL ESOT	N∩	
00000. Sammons Enterprises, Inc. ESOT. 00000. 37-1895548. Rio Bravo Wind Capital, LLC. DE. NIA LLC. Ownership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. Sammons Enterprises, Inc. ESOT. 00000. Sammons Enterprises, Inc. ESOT. 00000. The control of the con		Sammons Enterprises Inc ESOT	00000							NIA	ISRE Rio Bravo IIC		100 0	SEL ESOT	N∩ N∩	
00000. Sammons Enterprises, Inc. ESOT. 00000. 37-1895548. Rio Bravo Wind Capital, LLC. DE. NIA. LLC. 0wnership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. Rio Bravo Wind Holdings, LLC. DE. NIA. Rio Bravo Wind Holdings, LLC. 0wnership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. 47-4551073. Rio Bravo Windpower, LLC. DE. NIA. Rio Bravo Wind Holdings, LLC. 0wnership. 100.0 SEI ESOT. NO	00000	Commons Enterprises, 1116. E001.						INTO DIGIO WITH NOTO WAD 103, LLU			Rio Bravo Wind Renewables	οπιοι σιιιμ		OL1 L001		
00000. Sammons Enterprises, Inc. ESOT. 00000. In	00000	Sammons Enterprises Inc ESOT	00000	37 - 1895548				Rio Bravo Wind Capital IIC	DF			Ownership	100 0	SEL ESOT	NO	
00000Sammons Enterprises, Inc. ESOT. 0000047-4551073	00000	Sammons Enterprises Inc. FSOT	00000	1000010									100.0	SEL ESOT	N∩	
Sammons Renewable Energy		Sammons Enterprises. Inc. FSOT	00000	47-4551073									100.0	SEL ESOT	NO.	
00000. Sammons Enterprises, Inc. ESOT 00000. 81-4858370. SRE Blocker #4, Inc. DE NIA Holdings, Inc. Ownership. 100.0 SEI ESOT. NO				1				' · · ·								
	00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc	DE	NIA		Ownership	100.0	SEI ESOT	NO	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership.				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent. Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
										Sammons Renewable Energy					
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4877990				SRE Blocker #5, Inc	DE	NIA	Holdings, Inc.	Ownership	100.0	SEI ESOT	N0	
00000	0	00000	04 4070045				ODE Dississ #0. Iss	DE	NII A	Sammons Renewable Energy	O	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4878045				SRE Blocker #6, Inc	DE	NIA	Holdings, Inc Sammons Renewable Energy	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-3869035				SRE Blocker #7. Inc	DE	NIA		Ownership	100.0	SEI ESOT	NO	
00000	Joannions Enterprises, Inc. Loui.	00000	02-3003033				I SILE DIOCKET #1, THE			Sammons Renewable Energy	Owner 3111 p	100.0	OLI LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	82-3877769				SRE Blocker #8. Inc.	DE	NIA	Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-1190748				PR Holdings Inc.	DE	N I A	Sammons Equity Alliance, Inc.	Ownership	100.0	SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SET ESOT	N0	
							Sweetwater River Conservancy,								
00000	Sammons Enterprises, Inc. ESOT.	00000	46-3173187				LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N0	
							Sweetwater River Conservancy			Constructor Biver Conservation					
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1868169				Greater Sage-Grouse Habitat Bank. LLC	WY	NIA	Sweetwater River Conservancy,	Ownership	100.0	SEI ESOT	NO	
00000	Janimons Enterprises, mc. Loui	00000	47 - 1000 109				Sweetwater River Conservancy			Sweetwater River Conservancy.	Owner Sirrp	100.0	OLI LOUI		
00000	Sammons Enterprises, Inc. ESOT	00000	47 - 1894969				Bald and Golden Eagle Bank, LLC.	WY	NIA	IIC	Ownership	100 0	SEI ESOT	NO	
00000							Sweetwater River Conservancy			Sweetwater River Conservancy,	5 1110 1 O11 1 P		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1832295				Wetland Mitigation Bank, LLC	WY	NIA	LLC	Ownership	100.0	SET ESOT	NO	
										Pathfinder Land and Ranch	·			l i	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Bison Bend, LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000		00000					Pathfinder Buzzard Bird Ranch,	WV		Pathfinder Land and Ranch	0 1:	400.0	051 5007	l No	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Cardwell Access	WY	NIA	Management, LLCPathfinder Land and Ranch	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Ranch, LLC	WY	NIA	Management, LLC	Ownership.	100.0	SEI ESOT	NO	
00000	Joannions Enterprises, mc. Eson	00000								Pathfinder Land and Ranch	ownersinp	100.0	JOL 1 LOUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	NO	
										Pathfinder Land and Ranch					
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Dumbell Ranch, LLC	WY		Management, LLC	Ownership	100.0	SEI ESOT	NO	
							Pathfinder Miracle Mile Ranch,	wo.		Pathfinder Land and Ranch		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLCPathfinder Ranch.	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					rathi muer rathi muer kanch,	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100 0	SEI ESOT	NIO	
00000	Joannions Enterprises, Inc. Edul									Pathfinder Land and Ranch	O#1101 3111 P	100.0	OL: LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Management, LLC	Ownership	100 . 0	SEI ESOT	NO.	
	' '									Pathfinder Land and Ranch	F				
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Sand Creek, LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	N0	
							Pathfinder Stewart Creek Ranch,			Pathfinder Land and Ranch					
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	WY		Management, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Commono Entorprisos Inc. FOOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU					iratiii iilder buil Kancii, LLU			Management, LLC Pathfinder Land and Ranch	ownersinp	100.0	DE1 E301	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Two Iron Ranch, LLC	WY	N I A		Ownership	100.0	SEI ESOT	NO	
30000	Joannione Enterprises, inc. Edul.						Pathfinder Land and Ranch			I LEO	σ πιοι σιτι μ		02. 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0879029				Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N0	
							Beulah Belle Grazing				·				
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC.	Ownership	100.0	SEI ESOT	NO	

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						Name of					Type of Control				
						Securities			D 1 11 11		(Ownership,				
		NAIC				Exchange if	Names of		Relationship		Board,	If Control is Ownership		Is an SCA	
Group		Company	ID	Federal		Publicly Traded (U.S. or	Names of Parent, Subsidiaries	Domiciliary	to Reporting	Directly Controlled by	Management, Attorney-in-Fact,	Provide	Ultimate Controlling	Filing Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)		*
Codo	Group Harris	Jour	Hambon	TROOD	Oiix	international)	Two Crosses Grazing	Location	Littly	Pathfinder Buzzard Bird	miliaorioo, outior)	roroomago	Linuty (100)/1 Groom(0)	(100/140)	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association. LLC	WY	NIA	Ranch. LLC	Ownership	25.0	SEI ESOT	NO	
							Two Crosses Grazing]	1	Pathfinder Pathfinder Ranch,					
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	LLC	Ownership	25.0	SEI ESOT	NO	
							Two Crosses Grazing			Pathfinder Miracle Mile				1	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	Ranch, LLC	Ownership	25.0	SEI ESOT	N0	
00000		00000					Two Crosses Grazing	140.7		B 11 (1) A 1 A 1 1 A 1 A 1 A 1 A 1 A 1 A 1 A		05.0	051 5007	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch,	Ownership.	20.0	SEI ESOT.	NO	
00000	Joannions Enterprises, Inc. Esui.	00000		-			Wooden Rifle Grazing	N1	NIA	LLG	. Ownerstrip	20.0	SET ESUI	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association. LLC	WY	NIA	Pathfinder Bison Bend. LLC	Ownership	20.0	SEI ESOT	NO	
00000	Joannions Enterprises, me. 2001.	00000					Wooden Rifle Grazing		1	Tattii ilidei Bisoli Belia, EEc	. Owner 3111p	20.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
							Wooden Rifle Grazing		1	Pathfinder Cardwell Access,					
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	LLC.	Ownership	20.0	SET ESOT	NO	
							Wooden Rifle Grazing			Pathfinder Two Iron Ranch,				1	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	LLC.	Ownership	20.0	SEI ESOT	N0	
		l					Stewart Creek Grazing								
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Commons Fatanasians Inc. FOOT	00000					Stewart Creek Grazing	WY	NII A	Pathfinder Stewart Creek	O	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	W T	NIA	Ranch, LLCConsolidated Investment	Ownership		SEI ESUI		
00000	Sammons Enterprises, Inc. ESOT.		45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	diminoria Enterprisada, me. Eder	00000	10 2000202				daminorio Equity Affication, Tho		1	Consolidated Investment	. o #1101 5111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000 7	75-2178848				Compatriot Capital, Inc.	DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2093595				CCE Funding LLC.	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					ICCI Ohana LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	ISEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	000008	37 - 1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	N0	
00000	Commons Enteresises Inc. 500T	00000	7 4400000				KDC Real Estate JV I	_ nc	l NIIA	KO Davialarment III C	O	مح م	SEI ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000 8	37 - 1439939	-			Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SET ESUI	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1437210				Partner LP	DF	NIA	K2 Development. LLC	Ownership	10 5	SEI ESOT	NO	
00000	Joannions Litterprises, Inc. Loui.	00000	JI - 14JI Z IV				KDC Real Estate JV General	⊅∟	11	KDC Real Estate JV I	. Omnor Sirip		OL1 LOVI		
00000	Sammons Enterprises, Inc. ESOT.	00000 8	37 - 1437210				Partner LP	DE	lNIA	Controlling GP LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership.	48.4	SET ESOT	NONO	
	'									KDC Real Estate JV General					
00000	Sammons Enterprises, Inc. ESOT.	000008	37 - 1418252	.			KDC Real Estate JV LP	DE	NIA	Partner LP	Ownership	0.2	SEI ESOT	NO	
							KDC Real Estate JV REIT							1	
00000	Sammons Enterprises, Inc. ESOT.		37 - 1438399				Manager LLC	DE		K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	000008	37 - 1435970				KDC Řeal Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV LP	Ownership	100.0	SEI ESOT	N0	
00000	Commons Enteresises Inc. 500T	00000	7 4405070				MDC Dool Fototo IV I DELT II C	_ nc	l NIIA	KDC Real Estate JV REIT	Managanan		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1435970	-			KDC Real Estate JV REIT LLC KDC Real Estate JV Operating	DE	NIA	Manager LLC	Management		DE1 E901	NU	
00000	 Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	KDC Real Estate JV REIT LLC	Ownershin	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0299888	1			ASG Mortgage Investors, LLC	DE DE		Compatriot Capital, Inc.	Ownership	35.3	SET ESOT	NONO	
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14 0	SET ESOT	NO	
	1		0_0000	-1			1	ا	4	1	1	1	1		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities			Deletionship		(Ownership,	If Control io		Is an SCA	
		NAIC				Exchange if Publicly	Names of		Relationship to		Board, Management,	If Control is Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)		*
Codo	Group Harris	Codo	Hamboi	TROOD	Oiix	international)	DBI/ASG Mortgage Acquisition	Location	Littly	(Name of Emily) of only	miliaorioo, outior)	roroomago	Litary (100)/11 010011(0)	(100/110)	
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0299393				Fund I. LP	DE	NIA	Compatriot Capital, Inc.	Ownership	55.4	SEI ESOT	NO	
00000	Sammons Enterprises. Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc.	Ownership.	100.0	ISEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership.	100.0	ISEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	83-444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SET ESOT	NO	
00000	ISammons Enterprises, Inc. ESOT.	00000	83-444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
							Albion Columbus Investors 1,								
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4854802				LLC.	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	N0	
										Albion Columbus Investors 1,					
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2580846				Albion WM 1, LLC	DE	N I A	LLC	.Ownership	100.0	SEI ESOT	NO	
00000	0	00000					Albion at Evanston Investors I,	DE		A11-1 11-1-10 11-0	0	100 0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Albion HoldCo LLC	Ownership	1100.0	SEI ESOT	NO	
00000	Commons Enteresises Inc. FCOT	00000	83-4523474				Albien et Franctes IIIC	DE	NII A	Albion at Evanston Investors	O	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.		03-4323474				Albion at Evanston, LLC Albion at Oak Park Member, LLC	DE	NIA NIA	I, LLCAlbion HoldCo LLC	Ownership Ownership	100.0	ISET ESOT	INU	
00000	. Sammons Enterprises, mc. Eson.	00000					Albion at Oak Park Investors I.		N I A	Albion at Oak Park Member,	. Ownership	100.0	OE1 E301	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-5240902				IIIC	DF	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
00000	Joannillons Enterprises, Inc. Edon.	00000	02-0240002				LLU			Albion at Oak Park Investors	. Owner strip	1100.0	JULI LUUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Albion at Oak Park. LLC	DE	lNIA	I. LLC	Ownership.	100 0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.			1			Albion DeVille Member LLC	DE	INIA	Albion HoldCo LLC	Ownership.	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership.	50.0	SET ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-4683762				Beachwood Apartments LLC.	DE	NIA	Albion at Beachwood LLC	Ownership.	100.0	SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Albion at Parklane GP. LLC	DE	NIA	Albion HoldCo LLC	Ownership		SET ESOT	NO NO	
							Albion at Parklane Limited		1						
00000	Sammons Enterprises, Inc. ESOT.	00000	83-4423717				Partner, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SET ESOT	NO	
	·									Albion at Parklane Limited					
00000	Sammons Enterprises, Inc. ESOT.	00000	25-1425737				Pent House Associates	DE	NIA	Partner, LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	25-1425737				Pent House Associates	DE	N I A	Albion at Parklane GP, LLC	Ownership	1.0	SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2514861				AJ Highland Park Investors, LLC.	DE	NIA	Albion at Highland Park, LLC	.Ownership	100.0	SEI ESOT	NO	
00000	Commono Entorprises Inc. 5007	00000					Albion Jacobs Highland Park,	DE	NI A	AJ Highland Park Investors,	Ownersh:	400.0	CEL FOOT	N/O	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					LLCAlbion at New Forum Member. LLC	DE DE	NIA NIA	Albion HoldCo LLC	Ownership Ownership		SEI ESOT	NU	
00000	Joannions Enterprises, Inc. ESUL	00000		-			New Forum Apartments JV	⊅⊏	N I A	Albion at New Forum Member,	ownersiirp	100.0	DE1 E301	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2514861				Investors, LLC	DE	NIA	LLC	Ownership	10.0	SEI ESOT	NIO	
00000	. Todaminoria Eriterpi (365, 1116. E30).	00000	UT-ZU 1400 I	-			, IIIVOSTOI S, LLO	DL	1N1/A	New Forum Apartments JV	. omiloi siiip		OL1 LOVI	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					New Forum Owner LLC	DE	NIA	Investors, LLC	Ownership.	100.0	SEI ESOT	N∩	
00000	Sammons Enterprises, Inc. ESOT.			1			Albion in the Gulch Member. LLC	DE DE	NIA	Albion HoldCo LLC.	Ownership	100 0	SET ESOT	NO	
	1						Albion in the Gulch Investors,		1	Albion in the Gulch Member,					
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2667963				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
										Albion in the Gulch					
00000	Sammons Enterprises, Inc. ESOT.	00000					Albion in the Gulch, LLC	DE	NIA	Investors, LLC	Ownership	100.0	SET ESOT	NO	
	1			1			Albion at Renaissance Place,				· ·	1			
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC.	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SET ES0T	NO	
							AJ Renaissance Place Investors,			Albion at Renaissance Place,					
00000	Sammons Enterprises, Inc. ESOT.	00000	85-4134562				LLC	DE	NIA	LLC	.Ownership	100.0	SEI ESOT	NO	
00000		00000					Albion Jacobs Renaissance	55	ļ ,,,,	AJ Renaissance Place			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000		4			Place, LLC	DE	NIA	Investors, LLC	.Ownership	J100 . 0	SEI ESOT	.[N0	

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						Name of Securities					Type of Control (Ownership.				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent. Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence. Other)		Entity(ies)/Person(s)		*
00000	Sammons Enterprises, Inc. ESOT	00000	87 - 2079440			,	Albion at Palatine, LLC.	DE	NIA	Albion HoldCo LLC	Ownership.	100 0	SEL ÉSOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87 - 4009140				AK St. Louis Manager, LLC	DE	NIA	Albion St. Louis, LLC	Ownership	50.0	ISEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87 - 4014851				AK St. Louis Holdings, LLC	DE	NIA	AK St. Louis Manager, LLC	Ownership	100.0	ISET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	38 - 3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	0	00000	45 0070407				Soo Line Building City	DE	NII A	OLDON Hald's a LLO	O	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT Sammons Enterprises, Inc. ESOT		45-3072487 32-0507004				Apartments LLC JLB Chapman LP	DEDE.	NIA NIA	SLBCA Holding LLC	Ownership Ownership	100.0	SEI ESOT	INU	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SET ESOT	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0		NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SET ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SET ESOT	NO.	
00000	ISammons Enterprises, Inc. ESOT.	00000	00 220200				Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership.	100.0	ISET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2143965				Albion on Lake Cook, LLC.	DE	NIA	Albion on Lake Cook Mezz, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC.	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SET ESOT	NO	
							Albion Murfreesboro Investors,			Albion Murfreesboro Member,					
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				LLC	DE	NIA	LLC	Ownership	20.0	SEI ESOT	N0	
			00 0440450					5-		Albion Murfreesboro		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 2440458				Albion at Murfreesboro, LLC	DE	NIA	Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 2566125				CCI Historic, Inc	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	32-0497080				Albion Music Row, LLC	DEDE.	NIA	Albion HoldCo LLCCCI Residential LLC	Ownership	70.0	SEI ESOTSEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3536429				VGH/Dallas LLCVillage Green Holding LLC	ו DE	NIA	VGH/Dallas LLC	Ownership Ownership.	100.0	SET ESOT	INU	
00000	Joannions Litterprises, Inc. Loui	00000	43-3330429				Village Green Management		N I A	VOII/Dailas LLC	Owner Sirrp	100.0	JULI LOUI	INO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Company LLC.	DE	NIA	Village Green Holding LLC	Ownership.	100 0	SEI ESOT	NO.	
00000			10 0000 120				Village Green Communications			Trinage or con moraling 220	o		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3536429				LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SET ESOT	NO	
	'						Village Green Management				· '				
00000	Sammons Enterprises, Inc. ESOT.	00000					Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SET ESOT	NO	
							Village Green Management			l					
00000	Sammons Enterprises, Inc. ESOT	00000					Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Commono Enterprises Inc. FCOT	00000					Village Green Management	DE.	NI A	Villago Croop Halding IIC	Ownorchin	100.0	SEI ESOT	N/O	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.		37 - 1829701				Company of Pennsylvania LLC Morrow Park Holding LLC	DE DE	NIA NIA	Village Green Holding LLC Compatriot Capital, Inc	Ownership Ownership.	100.0	SET ESOT	NU N∩	
00000	Sammons Enterprises, Inc. ESOT.	00000	46-5393796	-			VG ECU Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	70-0000180	-			LAV MP Holding, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0419928				Morrow Park City Apartments LLC.	DEDE	NIA	LAV MP Holding, LLC	Ownership	34 3	SET ESOT	NONO	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2765840				CCI/HTC, Inc.	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT	00000	20 - 1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership.	30.0	ISEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SET ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2811198	.			Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4004306	.			E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc	Ownership	79.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	35-2497885	-			VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESUL	00000	35-2497885 32-0419928	-			VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLCVG Morrow Park Capital LLC	Ownership	15.2	SEI ESOTSEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT Sammons Enterprises, Inc. ESOT	00000	32 - 0419928 38 - 3880287	-			Morrow Park City Apartments LLC. JLB Partners LLC	DE DE	NIANIA	Compatriot Capital, Inc	Ownership Ownership	7. CO	SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 1997454	-			JLB BUILDERS LLC	ТX	NIA	JLB Partners LLC	Ownership	100.0	SET ESOT		
L 00000	40ammons Enterprises, Inc. ESUL	100000	ZU - 1331404	-			עבט טטובטבווט בבט	Λ		ן שבט רמו נווכוס בבל	ο μιισι οιιι μ	100.0	ULI LUVI	INU	

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						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to '		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent. Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)	(Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC.	Ownership	100.0	SET ÉSOT.) NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOTSEI ESOT	NO.	
00000	Sammons Enterprises Inc FSOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100 0	SEL ESOT	NO.	
00000	Isammons Enterprises Inc. ESOTI	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX		JLB Partners LLC.	Ownership	30.0	ISEL ESOT	NO.	
00000	Sammons Enterprises Inc ESOT	00000	35-2441843				JLB 2728 Cedar Springs. LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	90-0982090				JLB McLean LLC	DE		Compatriot Capital, Inc	Ownership	39.0	SEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21 9	SET ESOT	NO	
00000	Sammons Enterprises Inc ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC.	Ownership	65.7	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1763066				JLB Center Street. LP	TX		Compatriot Capital, Inc.	Ownership	70.0	SEI ESOTSEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1763047				JLB Winhall. LP	TX		Compatriot Capital, Inc.	Ownership	70 N	ISEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC.	Ownership	30.0	SE1 ESOTSE1 ESOTSE1 ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0410379				JLB Portales Partners Mgr L.P	TX		Compatriot Capital, Inc	Ownership	23 0	SEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	JLB Partners LLC	Ownership	76 1	SEL ESOT	NO.	
00000	Joannions Enterprises, me. Econ.	00000	02-0410070					/ /		JLB Portales Partners Mgr	ownersinp		CET LOOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1641185				JLB Portales Partners LLC	DE	NIA	I P	Ownership	50.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3458126				JLB West Paces Phase I L.P.	TX		Compatriot Capital, Inc.	Ownership	80.0	SEI ESOTSEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	10.0	SET ESOT	ON.	
00000	Commons Enterprises, Inc. EOOL	00000	84-3458126				JLB West Paces Phase I L.P	TX			Management	1 0	OET EGOT	ONI	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	04-3430120				JLB West Paces Phase GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	ONI	
00000	Commons Enterprises, Inc. ESUI.	00000	75-2885037				Ski Partners, LLC	DE		Compatriot Capital, Inc	Ownership	22.7	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	00 n	SET ESOT	NONO	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	22.0	SET ESOT		
00000	Janinons Enterprises, Inc. Eson.	00000	20-00000009				Woodbine Legacy Investment		NIA	Compatitot Capital, Inc	ownersiiip	32.0	JOE 1 COU 1	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1845293				Partners, LP	DE	N I A	Compatriat Capital Inc	Ownership	15.7	SEI ESOT	NO	
00000	. Sammons Enterprises, Inc. Eson.	00000	37 - 1043293				Woodbine Legacy Pref Partners,		NIA	Compatriot Capital, Inc	ownersiiip	45.7	JOE 1 COU 1	INU	
00000	Commono Entornricos Inc. FCOT	00000	86 - 1367956				INDUDITIE LEGACY FIET FAITHEIS,	DE	NIIA	Compatriat Conital Inc	Ownorshin	10.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	00-130/930				LP		NIA	Compatriot Capital, Inc	Ownership	42.1	JOE 1 EOU 1	INU	
00000	Commono Entorprisos Inc. FCOT	00000	86 - 1367046				Woodbine Lagacy Haldings IIC	DE	NIIA	Woodbine Legacy Investment Partners, LP	Ownorshin	02.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	00-130/040				Woodbine Legacy Holdings, LLC	ν⊏	NIA		Ownership	93.0	JOE 1 EOU 1	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	7.0	SEI ESOT	NO	
00000	Commons Enterprises, Inc. ESUI.	00000	84-2200867					בייייים DE	NIA	Compatriot Capital, Inc.			SET ESOT		
	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	20-8156591	[Gerrity Holdings LLC Gerrity Group, LLC.	DE DE			Ownership Ownership	100.0	SET ESOT	UVI	
00000	Sammons Enterprises, Inc. ESUI.	00000	82-5494752	[Gerrity Group, LLC Gerrity Retail Fund 3, L.P	ו DF	NIA	Gerrity Holdings LLC	Ownership	40.0	SEL ESOT	UN	
00000	Joannions Enterprises, Inc. ESUL	UUUUU	02-0494/02	[DELITIC NECALL FULLO 3, L.P			Compatriot Capital, Inc Gerrity Retail Partners 3,	ownersuip	40.0	JULI EUUI	I∪N	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-5494752				Corrity Potail Fund 2 D	DE			Managamant		SEI ESOT	NIO.	
00000	Commons Enterprises, Inc. ESUI.		20-8156591	[Gerrity Retail Fund 3, L.P Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Management	100.0	SELESOT	UN	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-5494752	[Corrity Retail Fund 2 D) DE	NIA	LCDE Cassial IIC	Ownership	100.0	DET EQUI	NU	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000		[Gerrity Retail Fund 3, L.P.			GRF Special, LLC	Ownership	4.3	SEI ESOTSEI ESOT	NU	
00000	Joannons Enterprises, Inc. ESUL	UUUUU	82-5513736	[GRF Special, LLC	DE	NIA		Management		DE1 E901	NU	
00000	Commons Enternalists Los E007	00000	00 5540700				CDE Consist IIC	P	NI A	Gerrity Retail Investors 3,	O	400.0	OET ECOT	l No	
00000	Sammons Enterprises, Inc. ESOT.		82-5513736	[GRF Special, LLC	DE	NIA	LLC.	Ownership	1	SEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	83-0526222	[Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	3E1 E3U1	NU	
00000	Commons Enternalism Inc. 5007	00000	00 0450504				Gerrity Retail Fund 3		NI A	Consider Consum 110	Owner nele : -	400.0	OF L FOOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.		20-8156591				Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	00 0044050	{			CCI ĞG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-3614656	[Gerrity Prime 1, LLC	DE		CCI GG Prime 1 LLC	Ownership	99.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-3614656	[]-			Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU		Į			CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	

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	-		'			Name of	ŭ		"		Type of Control	.0		"	.0
						Securities					(Ownership,				
						Exchange if			Relationship		` Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company		Federal		Traded (U.S. or		Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)			Entity(ies)/Person(s)	(Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	82-0799208				Silverstone Senior Living, LLC]DE	N I A	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	05 0700047				CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	85-0782247 85-2413782	-			Silverstone Tysons, LP Silverstone Tysons Owner, LLC	DE DE	NIA NIA	CCI Tysons SL, LLCSilverstone Tysons, LP	Ownership Ownership	85.0	SEI ESOTSEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	00-2413/02				CCT Bethesda SL LLC	DE		Compatriot Capital, Inc	Ownership	100.0	SET ESOT	ON	
00000	Sammons Enterprises, Inc. ESUI.	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	95 N	SET ESOT	ON	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	86 - 1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	100 1000000				CCI SSL Funding LLC.	DE	NIA	Compatriot Capital. Inc.	Ownership	100 0	ISEL ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 1607554				SSL CCI Funding, LLC.	DE		CCI SSL Funding LLC	Ownership	85.0	SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership.	100.0	SEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SET ESOT	NO	
1	'						Silverstone Alexandria II		1		·				
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 2889 104				Owner, LLC	DE	N I A	Silverstone Alexandria II, LP.		100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					CCI MÁC 5BW LLC	DE	N I A	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 2734766				5 Burlington Woods JV, LLC]DE	N! A	CCI MAC 5BW LLC	Ownership	44.0	SEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 2699022 75 - 1152016				5 Burlington Woods, LLC	DEDE.	NIA	5 Burlington Woods JV, LLC	Ownership	100.0	SET ESUT	NU	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	26-0460383				Sammons Capital, Inc Enterhealth.LLC	TX	NIA NIA	Sammons Equity Alliance, Inc. Sammons Capital, Inc.	Ownership	21.2	SEI ESOTSEI ESOT	NU	
00000	Commons Enterprises, Inc. ESUI	00000	20-0400303				Nextgen Re Holdings, LLC	DE		Sammons Capital, Inc	Ownership Ownership	100.0	SET ESOT	ON	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SET ESOT	N∪ NIA	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	3.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2082139				Neworld.Energy LLC	NV		Neworld Energy Holdings, LLC	Ownership	100 0	SET ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2879653				Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership.	100.0	SEI ESOT	NO NO	
	,						·			Sammons Power Development,	, , , , , , , , , , , , , , , , , , , ,				
00000	Sammons Enterprises, Inc. ESOT.	00000	73-1186819				Otter, Inc.	0K	NIA	Inc.	Ownership	100.0	SEI ESOT	NO	
	•									Sammons Power Development,					
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Inc	Ownership	100.0	SEI ESOT	N0	
								5-		Consolidated Investment			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 3960584				SAGE Assets, Inc	DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOTSEI ESOT	N∪ N∩	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	36-4358656 94-3489008	-			Guggenheim Capital, LLC	DEDE	NIA	SAGE Assets, Inc.	Ownership	30.0	SET ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8734966				Guggenheim Partners, LLCGP Holdco, LLC	DE	NIA NIA	Guggenheim Capital, LLC	Ownership Ownership	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	99.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.		20-8735034				GPFT Holdco. LLC	DE	NIA	GP Holdco, LLC	Ownership	100 0	SET ESOT.	NO.	
00000	Commond Enterprised, The Eder	00000	20 0/00001				Guggenheim Insurance Holdco.			01 1101000, 220	0 111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	27 -4332886				LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SET ESOT	NO	
										Guggenheim Insurance Holdco,	, , , , , , , , , , , , , , , , , , , ,				
00000	Sammons Enterprises, Inc. ESOT.	00000	27 -4333580				PLIC Holdings, LLC	DE	NIA	LLČ	Ownership	100.0	SEI ESOT	N0	
	·									Guggenheim Insurance Holdco,	·				
00000	Sammons Enterprises, Inc. ESOT.						DLPG, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	61 - 1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management		SEI ESOT	N0	
00000	Commons Enternalisms Inc. 500T	00000					Guggenheim-meZocliq Holdings,	DE	NII A	CDET Haldes II C	O	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					LLU	DE	N I A	GPFT Holdco, LLC	Ownership	100.0	SET ESUI	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					meZocliq LLC	DE	N I A	Guggenheim-meZocliq Holdings,	Ownership	/1 0	SEI ESOT	NΟ	
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100 0	SET ESOT	N∩ NI∩	
00000	Sammons Enterprises, Inc. ESOT.	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SET ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	1				GLAC LV Holdings, LLC	DE	NIA		Management		SEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SET ESOT	NO.	
	, . =*									,	1				

1	2	3	4	5	6	7		8	9	10	11	12	13	14	15	16
						Name of						Type of Control				
						Securities						(Ownership,				
						Exchange if				Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly		Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or		nt, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)		or Affiliates	Location	Entity	(Name of Entity/Person)		Percentage	Entity(ies)/Person(s)	(Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0852108					Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	.Ownership	100.0	SEI ESOT	. N0	
00000	0 5	00000	04 0005000					Alternative Asset	55		ODET II I I I I I		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	01-0625839				. Management,	LLC	DE	NIA	GPFT Holdco, LLC.	Ownership	100.0	SEI ESOT		
00000	0	00000	FF 070707F				0	M	DF	NII A	Guggenheim Alternative Asset	O	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	55-0787375				. Guggenne im	Management, LLC	DE	NIA	Management, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Commons Fotograpions Inc. FCOT	00000	47 - 0877775				C	Advissas IIC	DE	NII A	Guggenheim Alternative Asset	O	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.		47 -08////5				. Guggennerm GPC LIX. LL	Advisors, LLC	DE	NIA NIA	Management, LLC	Ownership	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT.	00000						Portfolio Company	µ⊏	NIA	Guggerineriii Advisors, LLG	Ownership	100.0	DE1 E301	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-0561623				VII. LLC	ruittuitu collipally	DE	NIA	Guggenheim Advisors, LLC	Ownership.	100.0	SEI ESOT	NO	
00000	Janinons Litterprises, Inc. Loui.	00000	01-0301023					Portfolio Company X,		NIA	duggerineriii Auvisors, LLC	. Owner Sirrp	100.0	JL1 LJU1	- INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	47-0877754				1110	ruitiuitu vullipaily X,	DF	NIA	Guagenheim Advisors. LLC	Ownership	100.0	SEL ESOT	NO	
00000	Cammons Litterprises, IIIC. ESUI.	00000	41-0011134				LLU		DL	NIA	Guggenheim Partners	104119111h	100.0	OLI LOVI	- INU	
											Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000					GPA Service	s IIC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT.	NO	
00000	Cammons Enterprises, me. 2001.	00000						Real Estate, LLC			Guggenheim Partners	. o #1101 3111 p	100.0	001 001	· · · · · · · · · · · · · · · · · · ·	
								heim Commercial			Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	45-2348325				Restate Fin	ance IIC)	DE	NIA	Holdings, LLC.	Ownership.	100 0	SET ESOT	NO	
00000		00000	10 20 10020					Real Estate (CA),			go;			02. 200.		
								uggenheim Real								
								, Inc. (fka			Guggenheim Real Estate, LLC					
								Commercial Real			(fka Guggenheim Commercial					
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0459105				Estate Fina	nce (CA), Inc.)	DE	NIA	Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	
	•						Guggenheim	Partners India			, ,	· '			i i	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-3419734				Holdings, L		DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
	•						Guggenheim	Partners India GP,			Guggenheim Partners India					
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 3553951				LLC		DE	NIA	Holdings, LLC	Ownership	33.3	SEI ESOT	. NO	
								el India Opportunity			Guggenheim Partners India GP,					
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 5637417				Fund, L.P		DE	NIA	LLC	.Management		SEI ESOT	NO	
							GP India Op	portunities Feeder			Guggenheim Partners India GP,					
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0635974				Fund, LP		CYM	NIA	LLC	.Management		SEI ESOT	NO	
00000	0	00000	00 0550007					Partners India	DE	NII A	Guggenheim Partners India	O	400.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 3553827				Management,		DE	NIA	Holdings, LLC.	Ownership	100.0	SET ESUI	. NU	
00000	Commono Entorne: Las FOOT	00000	00 0000540					Capital Management	IND	NI LA	Guggenheim Partners India	Ownershi-	00.0	OF L FOOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0602518				.I(ASIA) Priv .IACEI Holdco	ate Limited	IND DE	NIA NIA	Holdings, LLCGPFT Holdco, LLC	Ownership Ownership	100.0	SEI ESOTSEI ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					. Gl Holdco l		DE	NIA	Guggenheim Partners, LLC	Ownership		SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 2601294				GI Holdco I		DE	NIA	GI Holdco II LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.		41 -2001294				GI Holdco L		DE	NIA	IGI HOIdco II LLC	Ownership		SET ESUT		
00000	oaninona Litterpriaca, IIIC. Eaul	00000						Partners Investment		NIA	TOT HOTOLO IT LLG	. Owner 2111b	100.0	OLI LOVI	- INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1566073					Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	NO	
00000	Commons Enterprises, Inc. Loui.	00000	L1 - 100001 J					Partners Investment	JL	1	TIOTOGO ELO	. O "1101 S111 P		0-1		
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1566073					Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management		SET ESOT.	NO	
	- Ca							a mgo, LLO		1	Guggenheim Partners	1				
00000	Sammons Enterprises, Inc. ESOT.	00000	45-2746953				Internet Ra	dio Funding, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000			25000				1	, aag, EE0	1	1	Guggenheim Partners	1				
00000	Sammons Enterprises, Inc. ESOT.	00000	90 - 1008179				Internet Ra	dio Funding II, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
			1	1			1		· · · · · · · · · · · · · · · · · · ·	4	1	1	1		.1	

1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership.	13	14	15	16
Group		NAIC Company	ID	Federal		Exchange if Publicly Traded (U.S. or	Names of Parent. Subsidiaries	Domiciliary	Relationship to Reporting	Directly Controlled by	Board, Management, Attorney-in-Fact,	If Control is Ownership Provide	Ultimate Controlling	Is an SCA Filing Required?	
Code	Group Name	Collipally	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)		*
00000	0	00000					Orman Frankina III O	DE	ALLA	Guggenheim Partners	M		SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Campa Funding LLC		NIA	Investment Management, LLC Guggenheim Partners	.management		SET ESUI	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-3818222				CSCN LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2281178				ELM 2 MM Funding LLC	DE	N I A	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
	,		00-22011/0				ELM 2 MIM FUNGING LLO		N I A	Guggenheim Partners	'			. NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					ELM 3 MM Funding LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownershin	100.0	SEI ESOT	NO	
	,									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					ETCO C-B LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
	,									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					ETMF C-B LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Management		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					ETMF C-G LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT.	NO	
	·						Fit-model Fooding U.S.	DE	ALLA	Guggenheim Partners			SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Fitzcarraldo Funding LLC ETGP-AMZ 1 Venture, LP	DE DE	NIA NIA	Investment Management, LLC Fitzcarraldo Funding LLC	Management Ownership	97.0	SET ESOT		
	,									Guggenheim Partners	İ '				
00000	Sammons Enterprises, Inc. ESOT.	00000					G-Craton MM LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					G-Craton 2 MM LLC	DE	N I A	Investment Management, LLC	Ownership.	100.0	SEI ESOT.	NO .	
	'						Acri Holdings LLC (fka G-Craton				İ '				
00000	Sammons Enterprises, Inc. ESOT.	00000					Holdings LLC)	DE	NIA	G-Craton MM LLC Guggenheim Partners	Management		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.						G-Ficus MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					G-Ficus Holdings LLC	DE	NIA	G-Ficus MM LLC	Management		SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
	·									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					G-One Holdings LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					G-PIPE MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Common Fotonsias In 5007	00000							ALL A	Guggenheim Partners	M		OF L FOOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.			1			GLAM MilHsg Fee LLCG-PIPE LLC	DEDE.	NIA	Investment Management, LLC G-PIPE MM LLC	Management Management		SEI ESOTSEI ESOT		
	' '								1	Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000		ł			G-Prairie MM LLC Teton Holdings LLC (fka G-	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 4088 107				Prairie LLC)	DE	NIA	G-Prairie MM LLC	Management		SEI ESOT	NO	
	,						,		İ	Guggenheim Partners	0	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.						G-PUFF MM LLC	DE DE		Investment Management, LLC G-PUFF MM LLC	Ownership Management	100.0	SEI ESOTSEI ESOT		
	,									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					G-PUFF 2 MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities			D 1 11 1 1 1		(Ownership,				
		NAIG				Exchange if	N. C		Relationship		Board,	If Control is		Is an SCA	
Group		NAIC Company	ID	Federal		Publicly Traded (U.S. or	Names of Parent, Subsidiaries	Domiciliary	to Reporting	Directly Controlled by	Management, Attornev-in-Fact.	Ownership Provide	Ultimate Controlling	Filing Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence. Other)		Entity(ies)/Person(s)		*
00000	Sammons Enterprises, Inc. ESOT.		87-3742773	ROOD	OIIC	momationary	G-PUFF 2 LLC	DF		G-PUFF 2 MM LLC	Management	rerechtage	SEL ESOT	NO NO	
00000	Commons Enterprises, The Econ.	00000	07 07 1277 0				0 1 011 2 220			Guggenheim Partners	managomorre		021 2001		
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 3 MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87 -4441571				G-PUFF 3 LLC.	DE	NIA	G-PUFF 3 MM LLC	Management		SET ESOT.	NO	
	·									Guggenheim Partners	-				
00000	Sammons Enterprises, Inc. ESOT.	00000					GRE MM LLC	DE	NIA		Ownership	100.0	SEI ESOT	N0 .	
00000		00000					005 4 5 1: 110	55		Guggenheim Partners			051 5007	l No	
00000	Sammons Enterprises, Inc. ESOT.						GRE-Aspen Funding, LLC	DE	NIA NIA	Investment Management, LLC GRE MM LLC	Management		SEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETGP Aspen Venture, LP	DE		Guggenheim Partners	Ownership	97.0	SET ESUT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					GRE-Birch Funding, LLC	DE		Investment Management, LLC	Management		SEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETGP Birch Venture. LP	DE	NIA	GRE MM LLC	Ownership	97.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					GRE-Iviron Funding, LLC	DE	NIA	GRE MM LLC	Management		SET ESOT.	NO NO	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.						GRE-Pine Funding, LLC	DE			Management		SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Pine Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO .	
							205 0 5 11 110			Guggenheim Partners	l.,		051 5007		
00000	Sammons Enterprises, Inc. ESOT						GRE-Samara Funding, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETGP Samara Venture, LP	DE	NIA	GRE MM LLCGuggenheim Partners	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					GRE-Spruce Funding, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETGP Spruce Venture, LP	DE	NIA	GRE MM LLC	Ownership	97 0	SET ESOT	NO NO	
00000	Commons Enterprises, The Econ.	00000					Gulf of Mexico Energy			Guggenheim Partners	0 #1101 0111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000					Infrastructure Platform MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SET ESOT	NO .	
	·									Gulf of Mexico Energy					
							Gulf of Mexico Energy			Infrastructure Platform MM					
00000	Sammons Enterprises, Inc. ESOT.	00000					Infrastructure Platform LLC	DE	NIA	LLC	Management		SEI ESOT	N0 .	
										Guggenheim Partners					
										Opportunistic Investment Grade Securities Offshore					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3882697				Rosales Funding LLC	DF	NIA	Master Fund. Ltd.	Ownership.	17 0	SEL ESOT	NO	
00000	Commons Enterprises, The Econ.	00000	01 0002007				Thousands Fanarring E25			Guggenheim Partners	о и пот оттр				
00000	Sammons Enterprises, Inc. ESOT.	00000					Molly Aida Funding LLC	DE	NIA	Investment Management, LLC	Management		SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SET ESOT	NO .	
	[Guggenheim Partners			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	04 0000007				Orinoco Funding LLC	DE	NIA	Investment Management, LLC	Management	70.5	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	/b.5	SEI ESOT	NU .	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3882697				Rosales Funding LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT.	NO.	
00000	, odiiiiio113 E11(61 p1 1363 , 1116 . E301.	00000	04-0002001				Inosaros runumy LLo	⊅∟	N1/^	Guggenheim Partners	manayement		OL1 L001	INO -	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO.	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					SB Tech Holdings MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 0870852				SB Tech Holdings LLC	DE	NIA	SB Tech Holdings I MM LLC	Management		SEI ESOT	N0 .	
]						Short Line Rail Transportation	==	l	Guggenheim Partners		400 -	051 5007	,	
00000	Sammons Enterprises, Inc. ESOT.	00000					MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000	97 A511656				Short Line Rail Transportation	DE	NIA	Short Line Rail Transportation MM LLC	Management		SEI ESOT	NO	
00000	Joannions Enterprises, Inc. ESUL	00000	07 -40 1 1000				LLV	₽⊏	N+A	Fransportation wiw LLG	manayement		JOLI EOVI		

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						Name of					Type of Control				
						Securities					(Ownership,			1	
						Exchange if	1		Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to	5 6	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact, Influence, Other)	Provide	Ultimate Controlling Entity(ies)/Person(s)	Required? (Yes/No)	*
Code	Group Name	Code	Number	RSSD	CIK	international)	or Amiliates	Location	Enuty	Guagenheim Partners	iniliuerice, Other)	Percentage	Enuty(les)/Person(s)	(Yes/No)	
00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Investment Management, LLC	Ownership.	100.0	SEI ESOT.	NO	
00000	odillilona Enterprisea, me. 2001.	00000					Toton nordings in www.EEG	DL		Guggenheim Partners	. O #1101 3111 p	100.0	OL1 L001		
										Opportunistic Investment					
										Grade Securities Offshore					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3888862				Ulmus Funding LLC.	DE DE	NIA	Master Fund, Ltd.	Ownership	17.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SET ESOT	NO	
	·									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3888862				Ulmus Funding LLC.	DE	N I A		Management		SEI ESOT	NO	
							l			Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3925515				Ulmus Holdco LLC	DE	N I A	Investment Management, LLC	Management		SEI ESOT	NO	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0421378				GC Orpheus Investors, LLC	DE	N I A	Investment Management Holdings, LLC	Ownership.	21.7	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	Z1.7	SEL ESOT	N∪ N∩	
00000	Joannions Enterprises, Inc. Edoi.	00000	30-0421370				l oc orpheus investors, ELc			Guggenheim Partners	, management		JET LOUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					GIES Managing Member, LLC	DE	NIA	Investment Management, LLC	Ownership.	100 0	SEI ESOT	NO	
00000		00000					1			Guggenheim Partners			021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	84 - 1777067				GIES Investment, LLC	DE	NIA	Investment Management, LLC	Management		SET ESOT	NO	
	·									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	83-3766718				GIES Holdco, LLC	DE DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	83-3780564				GIES, LLC	DE	N I A	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	
							0.50	25		Guggenheim Partners	l., .		051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-3780564				GIES, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
										Guggenheim Partners Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	38-3075034				GPIMH Sub, LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Janinons Enterprises, inc. Eoor.	00000	00-001 0004				l I I I I I I I I I I I I I I I I I I I	JDL		Guggenheim Partners	. Owner sirrp	100.0	JET LOUT		
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4089233				GPIMH Sub Holdco. Inc.	DE	NIA	Holdings, LLC.	Ownership	100.0	SET ESOT.	NO	
	' ´ ´						Guggenheim Partners Europe				İ '				
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0530847				Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SET ESOT	NO	
							Guggenheim Partners Fund								
00000	Sammons Enterprises, Inc. ESOT.	00000					Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	
							O			Guggenheim Partners					
00000	Commono Enterprises Inc. FCOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Investment Management Holdings, LLC	Ownership	00.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0044053				Guggenheim Partners Investment	DE	N I A	Holdings, LLG	Ownership	99.9	SET ESUT	. NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	27-1566073				Management, LLC	DE	NIA	GMI GPIM. LLC	Management		SET ESOT	NO	
00000	Commons Enterprises, Inc. Ecol.	00000	21 1000010				, managomont, LLO	الاستالا		Guggenheim Partners	managomort		021 2001	ino	
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2476386				I-SAIL. LLC.	DE	NIA		Management		SEL ESOT	NO	
			2000]	Guggenheim Partners]	
00000	Sammons Enterprises, Inc. ESOT.	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Investment Management, LLC	Management		SET ESOT	NO	
	·								1	Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0980791				SAILS-3, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT		
00000		00000					MEDITIN O	55	l	Guggenheim Partners	l.,		051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					MERLIN Series 2015-A LLC	DE	NIA	Investment Management, LLC	management		SEI ESOT	NO	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership,				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or		Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					MERLIN Series 2015-B LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
00000	0	00000					MEDI IN Occios 2045 O LLO	DE	NII A	Guggenheim Partners			SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					MERLIN Series 2015-C LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	.management		SET ESUI	N∪	
00000	Sammons Enterprises, Inc. ESOT.	00000					SAILES 4-0. LLC	DE	NIA	Investment Management, LLC	Management		SEL ESOT	NO	
00000	oaninons Enterprises, inc. 2001.	00000								Guggenheim Partners	. management		OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000					Corio Funding, LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises. Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership		SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Corio RR Finance Co2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SET ESOT	N0	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0489340				Guggenheim Partners Advisors,	DE	N I A	Investment Management	Ownership	100 0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOI.	00000	32-0409340	-			LLU	Σ⊑	N I A	Guggenheim Partners	. ownership	100.0	SET ESUT	. NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1566 193				GPAM Holdings II, LLC	DE	NIA	Investment Management, LLC	Ownership	100 0	SEI ESOT.	NO	
00000	cammono Enterprisos, me. 2001.	00000	1000100				Guggenheim Partners			Throoting management, 220	. o mno r o m p		021 2001	1	
							Opportunistic Investment Grade								
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0598461				Securities Master Fund, Ltd	CYM	NIA	GPAM Holdings II, LLC	Ownership	100.0	SET ESOT	NO	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-5172462				ETUR C-G 2 LLC.	DE	NIA	Investment Management, LLC	.Management		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					ETUR C-B LLC	DE	N I A	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
	Sammons Enterprises, Inc. ESOT.	00000 00000					ETUR C-B LLCNZCG Feeder 1, L.P	CYM	NIA	GPIM Holdings VIII, Ltd	Management		SET ESOT		
00000	oaninons Enterprises, me. 2001.	00000					1,1200 100001 1, E.I			Guggenheim Partners	, managomort		OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000					GPIM Holdings VIII, Ltd.	CYM	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
	, ,						,			Guggenheim Partners					
							Guggenheim Global Investments			Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000					Public Limited Company	IRL	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Commono Enternrisco Inc. FCOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Managamant		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim Partners	IKL	N I A	management (Europe) Limited	. Management		SET ESUT	NU	
							Opportunistic Investment Grade			Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0450778				Securities Fund 2015, LLC	DE	N I A	Investment Management, LLC	Management		SEI ESOT	NO	
							Guggenheim Partners]			1	
							Opportunistic Investment Grade			Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2886445				Securities Fund, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Commons Enternalisms Inc. 5007	00000	22 0400240				Guggenheim Private Debt Fund	DE	NII A	Guggenheim Partners	O	100.0	051 5001	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0466249	-[2.0 Managing Member, LLC Guggenheim Private Debt Fund	DE	NIA	Investment Management, LLC Guggenheim Private Debt Fund	. ownersnip	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1784155				Note Issuer 2.0. LLC	DE	NIA	2.0 Managing Member, LLC	Management		SEL ESOT	NO	
00000	Commons Litterprises, Inc. Loui.	00000	. 01 - 11 04 100				Guggenheim Private Debt Fund	Jul	N I //	Guggenheim Private Debt Fund	. mai iagonioi i t		OL: LOUI	. INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-3149694	.]			2.0-1, LLC	DE	NIA	2.0 Managing Member, LLC	Management		SEI ESOT	NO	
İ	·						Guggenheim Private Debt Fund			Guggenheim Private Debt Fund					
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4810710				2.0, LLC	DE	NIA	2.0 Managing Member, LLC	Management		SEI ESOT	NO	
		00000					Guggenheim Private Debt Fund	OVM		Guggenheim Private Debt Fund	l., .		051 5007	No.	
00000	Sammons Enterprises, Inc. ESOT.	00000		4			2.0, Ltd	CYM	NIA	2.0 Managing Member, LLC	Management		SEI ESOT	NO	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	. ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person) Guggenheim Private Debt Fund	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0. LLC	DE	NIA_	2.0, Ltd.	Ownership	7/1 6	SEI ESOT	NO	
00000	Joannions Enterprises, me. 2001.	00000	51-2011300				Guggenheim Private Debt Master			Guggenheim Private Debt Fund	0 will 0 3111 p		OL1 LO01		
00000	Sammons Enterprises, Inc. ESOT.	000008	81-2077566				Fund 2.0, LLC	DE	NIA	2.0, LLC.	Ownership	12.4	SEI ESOT	NO	
							Guggenheim Private Debt Master			Guggenheim Private Debt Fund					
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2077566				Fund 2.0, LLC	DE	NIA	2.0-1, LLC	Ownership	13 . 1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	NO	
00000	Janiinons Enterprises, mc. Eson.	00000	01-2011000				Guggenheim Private Debt MFLTB	DL		Guggenheim Private Debt	. Mariagement		JOL 1 LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4028256				2.0, LLC	DE	NIA	Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	NO	
	·									Guggenheim Partners	<u>.</u>				
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2427966	-			. GW Ocean, LLC	DE	NIA		Ownership	50.0	SEI ESOT	N0	
00000	Sammons Enterprises. Inc. ESOT.	00000	45-3771739				5180 CL0 LP	DF	NIA	Guggenheim Partners Investment Management, LLC	Management		SEL ESOT	NO	
00000	Janimons Enterprises, Inc. Edoi.		+0-0111100				1 100 000 01	DL	N I A	Guggenheim Partners	, mariagement		JOLI LOUI		
00000	Sammons Enterprises, Inc. ESOT.		30-0887520				5180-2 CLO LP	DE	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	06 - 1566500				Bingham CDO L.P.	CYM	NIA		Management		SEI ESOT	NO	
00000	0	00000	00.0044007				Artemis Aircraft Investments,	DE	ALLA	Guggenheim Partners	M 4		051 5007	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	83-2341207				LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	management		SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Copper River CLO Ltd.	CYM	NIA	Investment Management, LLC	Management		SEI ESOT.	NO	
]						''			Guggenheim Partners	_				
00000	Sammons Enterprises, Inc. ESOT.	00000					GIM GP Ltd	CYM	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Commono Enterprises Inc. FCOT	00000	45-2943395				GPM-Center Court. LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Managamant		SEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	40-2943390						N I A	Guggenheim Partners	I wanagement		SE ESU	INU	
00000	Sammons Enterprises, Inc. ESOT.	000008	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
	·						Guggenheim High-Yield Plus Fund			Guggenheim Partners	_				
00000	Sammons Enterprises, Inc. ESOT.	00000					SPC.	CYM	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim High-Yield Plus Master Fund SPC	CYM	N I A	Guggenheim Partners Investment Management, LLC	Managamant		SEI ESOT	NO	
00000	Joannions Enterprises, Inc. Esoi.						I master rund ord		N I M	Guggenheim Partners	. Mariayellieri t		OLI LOUI	INU	
00000	Sammons Enterprises, Inc. ESOT.	000004	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
1							Guggenheim NSA Napoli-Mirabella			Guggenheim Partners	l				
00000	Sammons Enterprises, Inc. ESOT.	00000					Trust 2019	DE	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DF	N I A	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Joannions Enterprises, Inc. ESUL						Guggenheim Private Debt Fund			Guggenheim Partners	manayoniont		OLI LUVI	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Managing Member, LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	N0	
							Guggenheim Private Debt Fund,			Guggenheim Private Debt Fund	l				
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0815983				Cuggopho im Drivoto Dobt Master	DE	NIA	Managing Member, LLC	Management		SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.		32-0374613				Guggenheim Private Debt Master Fund. LLC.	DE	N I A	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NU	
00000	Joannono Enterprisos, Inc. Edul.		02 -001 1 0 10				Guggenheim Private Debt Fund.			Guggenheim Private Debt Fund	managomont				
00000	Sammons Enterprises, Inc. ESOT.	00000	61 - 1758762				Ltď.	CYM	NIA	Managing Member, LLC	Management		SEI ESOT	N0	
00000			00 0054004				Guggenheim Private Debt Fund	5.5		Guggenheim Private Debt Fund,		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2254634	.			Trinity Investco, LLC	DE	NIA	Ltd.	Ownership	100.0	SEI ESOT	NO	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership,				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
00000		00000	00 0004040				Guggenheim Private Debt Fund	DE		Guggenheim Private Debt Fund			051 5007	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 3304818				Note Issuer, LLC	DE	NIA	Managing Member, LLC Guggenheim Partners Europe	Management		SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1231263				Activity Company	IRL	NIA	Limited	Management		SEI ESOT.	NO	
00000	Joannions Enterprises, me. 2001.	00000	30-1231203				Activity company			Guggenheim Partners	. managomorr		061 6001		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
	L									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 3577179				AMC Investor Holdings LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Managamont		SEI ESOT	NO	
00000	Janimons Enterprises, Inc. Esol.	00000	04-407 1320				. Bronco media nordings ELC		N I A	Guggenheim Partners	. Manayellerit		OL1 LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Bronco Media MM LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
	' '									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Investment Management, LLC	.Management		SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4071528				Drange Media Holdings IIC	DE	NIA	Guggenheim Partners Investment Management, LLC	Managamant		SEL ESOT	NO	
00000	Janimons Enterprises, Inc. Eson.	00000	04-407 1320				Bronco Media Holdings LLC	DE		Guggenheim Partners	. Manayellent		SEI ESUI	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Hyperscale Funding LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
]						1			Guggenheim Partners	_				
00000	. Sammons Enterprises, Inc. ESOT.	00000	85 - 1739830				Hyperscale MM Funding LLC	DE	N I A	Investment Management, LLC	.Ownership	100.0	SEI ESOT	N0	
00000	Commons Fatouries Inc. FCOT	00000					Ilhumana C. D. I.I.C.	DE	ALL A	Guggenheim Partners	Managamant		SEI ESOT	NO	
00000	.Sammons Enterprises, Inc. ESOT.	00000					Hypnos C-B LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	.management		SET ESUT	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Hypnos C-G LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT.	NO	
00000										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					Hypnos Funding LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000		00000						55		Guggenheim Partners	l., .		051 5007	NO	
00000	. Sammons Enterprises, Inc. ESOT.	00000					Hypnos Holdco LLC	DE	N I A	Investment Management, LLC Guggenheim Partners	.management		SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Hypnos MM LLC	DE	NIA	Investment Management, LLC	Ownership	100 0	SEI ESOT	NO	
	Cammono Enterprisoe, inc. 2001.									Guggenheim Partners	,				
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4917915				Magma WCFF II Ltd.	CYM	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
00000	0	00000	00 0444400				NZO Occasion Front Linit	OVM	l NIIA	Guggenheim Partners			051 5007	No.	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8144136	-			NZC Guggenheim Fund Limited	CYM	NIA	Investment Management, LLC Guggenheim Partners	.management		SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0586015				NZC Guggenheim Fund LLC	DE	N I A	Investment Management, LLC	Management		SEI ESOT	NO	
00000	California Enterprises, 1116. E001.		00 0000010				NZC Guggenheim Master Fund			Guggenheim Partners			02. 2001		
00000	Sammons Enterprises, Inc. ESOT.		61-1879383				Limited	CYM	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA		Ownership	100.0	SEI ESOT	N0	
00000	Commono Entorny:	00000	77 0700700				NZCC Funding 1+4	CYM	NI A	NZC Guggenheim Master Fund	Ownersh:	400.0	SEI ESOT	N/O	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.		77 - 0709769 98 - 1374616	-			NZCG Funding Ltd NZCG Funding LLC	DE	NIA NIA	NZCG Funding Ltd	Ownership		ISET ESUT	N∪ N∩	
00000		00000	00-101 -1 010				Tive of tunding LEO			Guggenheim Partners	. o milor sirip	100.0	OLI LUVI		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	N0	
							, ,		l	Guggenheim Partners	<u> </u>			[]	
00000	Sammons Enterprises, Inc. ESOT.		20-3423059				Orpheus Holdings LLC	DE	NIA	Investment Management, LLC	. Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	UUUUU					Lionel Investors LLC	.	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	.[NU	

1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership,	13	14	15	16
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group Code	Croup Name	Company	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	*
Code	Group Name	Code	Number	KSSD	CIK	international)	Of Affiliates	Location	Entity	(Name of Entity/Person) Guggenheim Partners	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	
00000	Sammons Enterprises, Inc. ESOT.	00000					Sands Point Funding Ltd.	CYM	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1252874				Seven Sticks CLO Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Managamant		SEI ESOT	NO	
00000	Saminoris Litterprises, Inc. ESOI.	00000	90-1202014				Seven Stroks old Ltd		NIA	Guggenheim Partners	Management		JL LJU		
00000	Sammons Enterprises, Inc. ESOT.	00000					Stellar Funding, Ltd	CYM	NIA	Investment Management, LLC	Management		SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-5183558				Promenade-C 2 LLC	DE.	NIA	Guggenheim Partners	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESUL	00000	04-0100000				Promenade-C 2 LLC	VE	N I A	Investment Management, LLC Guggenheim Partners	I wanagement		SEI ESUI	N∪	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2646081				Promenade Funding LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
			0.4.0707074							Guggenheim Partners			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Management		SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Promenade MM LLC	DE	NIA	Investment Management, LLC	Ownership.	100.0	SET ESOT.	NO	
	' '									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	90 - 1020107				SAIL 4 Finance, LLC	DE	NIA	Investment Management, LLC	Management		SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	cammono Enterpriede, me. 2001.	00000	00 0000010				our dodon no ramgo, zzo			Guggenheim Partners	managomorre				
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Investment Management, LLC	Management		SEI ESOT	NO	
										Guggenheim Partners Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SET ESOT.	NO	
	' '						Guggenheim Corporate Funding,			Guggenheim Funds Services,	'				
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0399374				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding,	Ownership	100.0	SEI ESOT	NO	
00000	commons Enterprises, inc. Econ.	00000					dor to tit i mande-o, ELo			Guggenheim Corporate Funding,	ο θητο τ στη τρ				
00000	Sammons Enterprises, Inc. ESOT.	00000					Corio RR Finance-4, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3770846				G-Covestre Capital Holdings LLC.	DE	NIA	Guggenheim Corporate Funding,	Management		SEL ESOT	NO	
00000	Saminoris Litterprises, Inc. ESOI.	00000	03-3770040				10-covestre capital hordings ELC		N I A	G-Covestre Capital Holdings	. Mariayelleri t		OLI LOUI		
	Sammons Enterprises, Inc. ESOT.		85-3744049				Covestre Capital Holdings LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC		100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	86 - 1350310 86 - 1378493				Covestre Capital PropCo-2 LLC Covestre Capital PropCo-3 LLC	DE DE	NIA	Covestre Capital Holdings LLC. Covestre Capital Holdings LLC.		100.0	SEI ESOT	N0 N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC.		100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESUL Sammons Enterprises Inc. ESOT	00000					Covestre Capital PropCo-9 LLC Covestre Capital PropCo-10 LLC	DE DE	NIA NIA	Covestre Capital Holdings LLC. Covestre Capital Holdings LLC.		100.0	SEL ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC.	Ownership	100.0	SET ESOT	NO	
1 00000	Sammons Enterprises, Inc. ESOTI	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC.		100.0	SET ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-13 LLC Covestre Capital PropCo-14 LLC	DE DE.	N I A	Covestre Capital Holdings LLC			SEI ESOT		
00000	Sammons Enterprises, Inc. ESUI.	00000		1			Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC. Covestre Capital Holdings LLC.		100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000		<u> </u>			Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC	ID.			Publicly	Names of		to	D: # 0 + # 11	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact, Influence, Other)	Provide	Ultimate Controlling Entity(ies)/Person(s)		*
00000	Sammons Enterprises, Inc. ESOT.		Number	RSSD	CIK	international)	Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100 0	SET ESOT	(Yes/No)	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC		100.0	SET ESOT	NO NO	
00000	Sammons Enterprises Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership.	100.0	SET ESOT	NO	
00000	ISammons Enterprises. Inc. ESOTI	000000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	N!A	Covestre Capital Holdings LLC		100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N0 .	
00000	Commono Enternrisco Inc. FCOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	N I A	Guggenheim Funds Services,	Ownership	100.0	SEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	04-10310/0				Guagenheim Investor Services.	ן	N I A	Guggenheim Funds Services.	. ownership	100.0	SET ESUI	NU .	
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0003311				III	DE	NIA	III C	Ownership	100 0	SEI ESOT	NO.	
00000	odililiona Enterpriaca, me. Eour.	00000	30-0003311				Guggenheim Funds Distributors,	DL		Guagenheim Funds Services.	. O #1101 3111 p	100.0	061 6001		
00000	Sammons Enterprises, Inc. ESOT.	00000	48-1175174				LLC	DE	N I A	LLC	Ownership.	100.0	SET ESOT	NO	
										Guggenheim Funds Services,					
00000	Sammons Enterprises, Inc. ESOT.	00000	83-4525194				GSA, LLC	DE	NIA	LLC	Ownership	100.0	SET ESOT	NO .	
	·									Guggenheim Partners					
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO .	
										Guggenheim Partners Investment Management					
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Holdings, LLC	Ownership	50.0	SEI ESOT.	NO NO	
00000	Sammons Enterprises, Inc. ESOT.		20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management		SET ESOT	NO NO	
00000	Commons Enterprises, me. Loui.	00000	20-0303300				do damina mivestillents, Ele			Guggenheim Partners	, managomorre		061 6001		
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Holdings. LLC	Ownership	50.0	SEI ESOT	NO .	
	' '									Guggenheim Partners				i i	
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1273264				GPAM Holdings, Inc	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	N0 .	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	20 0570214					DE	NIA	Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Janimons Enterprises, Inc. ESUL	00000	20-03/03/14				Touggermenii Greurt Services, LLG	⊐ע	N I A	Guagenheim Credit Services.	Ownership	100.0	JULI EUUI	INU	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0412624				3200 West Twain Holdings LLC	DE	NIA	III C	Management		SEI ESOT.	NO.	
00000	Commono Enterprises, inc. Edul.	00000	02 0712027				Section 1931 Frank Horalings F ELG			Guagenheim Credit Services.	. managomorr				
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2477543				Acsal Holdco LLC	DE	NIA	LLLC	Management		SEI ESOT	NO	
	·									Guggenheim Credit Services,					
00000	Sammons Enterprises, Inc. ESOT.	00000					Lionel Investors LLC	DE	NIA	LLLC	Management		SEI ESOT	NO .	
									1	Guggenheim Partners					
00000	0	00000					0	DE	NII A	Investment Management	0	400.0	051 5007	l lo	
00000	Sammons Enterprises, Inc. ESOT.	00000		-			Guggenheim Energy LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund. LP	DE	NIA	Guggenheim Energy LLC	Management		SEI ESOT.	NO	
UUUUU	Joannions Litterprises, Inc. ESUL	UUUUU	ZU -ZI ZU4U0	.	[Lunu, LF			Louddellie ill Fliel Ah FFP	Imanayenient	I	ULI LUVI	INU .	

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						Name of					Type of Control				
						Securities			L		(Ownership,			ll	
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
0		NAIC	ID	F11		Publicly	Names of	D i - iii	to	Diagraphy Company II and have	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact, Influence, Other)	Provide	Ultimate Controlling Entity(ies)/Person(s)	Required? (Yes/No)	*
Code	Gloup Name	Code	Number	KOOD	CIK	international)	Of Affiliates	Location	Entity	Guggenheim Partners	iriliderice, Otrier)	reiceillage	Entity(les)/Ferson(s)	(Tes/NO)	
							Guggenheim Loan Services			Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000					Company, LLC	DE	NIA	Holdings, LLC	Ownership.	100 0	SEI ESOT	NO	
00000	cammons Enterprises, me. Econ.	00000					Guggenheim Loan Services		1	Guggenheim Loan Services	0 W1101 3111 P	1	021 2001	1	
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2093280				Company, Inc	CA	NIA	Company, LLC	Ownership	100.0	SET ESOT	NO	
00000		00000					· · · · · · · · · · · · · · · · · · ·			Guggenheim Partners			021 2001		
							Guggenheim Transparent Value,			Investment Management				1 1	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-3304818				LLČ	DE	NIA	Holdings, LLC	Ownership	99.5	SET ESOT	NO	
	' '						Guggenheim Transparent Value,								
00000	Sammons Enterprises, Inc. ESOT.	00000	26-3304818				LLC	DE	NIA	GPIMH Sub, LLC	Management		SEI ESOT	NO	
										Guggenheim Transparent Value,				1 1	
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0268934				Transparent Value, L.L.C	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
							Transparent Value Private								
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited	IND	NIA	Transparent Value, L.L.C	Ownership	100.0	SEI ESOT	NO	
00000	0	00000	40 0400000				Guggenheim Partners Advisory	00	NII A	Oursels in Brokense 110	O	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	46 - 0438962 20 - 8738804	-			CompanyLinks Holdings, Inc	SD. DE	NIA	Guggenheim Partners, LLC Guggenheim Partners, LLC	Ownership Ownership		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	52-2144923				Links Holdings LLC	DE	NIA NIA	Guggenheim Partners, LLC	Ownership	00.5	SET ESOT		
	Sammons Enterprises, Inc. ESOT.	00000	52-2144923	-			Links Holdings LLC	DE DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Janimons Enterprises, Inc. Eson.	00000	02-2144020				Guggenheim Securities Greece			l ouggerine riii manager , rric	management		JULI LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100 0	SEI ESOT	NO	
00000	Cammons Enterprises, me. 2001.	00000					Guggenheim Securities Ireland			ETTING HOTOTHIGG ELO	0 #1101 3111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000					Holdings, LLC	DE	NIA	Links Holdings LLC.	Ownership.	100.0	SET ESOT	NO	
							Guggenheim Securities Europe			Guggenheim Securities Ireland	- · · · · · · · · · · · · · · · · · · ·		İ		
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited		NIA	Holdings. LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	52-2144448	.			Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	N0	
							Guggenheim Securities	000					051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					International, Ltd	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT		
00000	Commons Fatauraises Inc. FOOT	00000					Guggenheim Securities Credit	DE	NII A	Links Haldines IIC	O	100.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Partners, LLC		NIA	Links Holdings LLC Guggenheim Partners	Ownership	100.0	SEI ESOT		
										Investment Management				1 1	
00000	Sammons Enterprises, Inc. ESOT.	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SET ESOT	NO	
00000	odimiono Enterprises, mc. Loui.	00000	00-1100400				Guggenheim Partners Middle East			liorarigs, LLo	O#1101 3111 P	100.0	OL1 LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited.	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100 0	SET ESOT	NO	
	Cammond Lift of privoto, 1110. Loui.									Guggenheim Partners					
										Investment Management		1	1		
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Holdings, LLC.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Guggenheim Partners Japan, Ltd	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT I	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N0	
										Guggenheim Partners					
00000	Commons Enterprises Inc. FCOT	00000	00 1001707				CIA Europo Holdingo Itd	CVM	NIIA	Investment Management	Ownorchin	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	30-1231121	-			GIA Europe Holdings, Ltd	CYM	NIA	Holdings, LLC	Ownership	1	JOE 1 EOU 1	NU	

							1				1 40	10			
1	2	3	4	5	6	7 Name of	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to	' [Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or		Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)		*
							Guagenheim Investment Advisors			(**************************************				(111,111)	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1231263				(Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd.	Ownership	100.0	SET ESOT	NO	
	1						Guggenheim Investment Advisors,		1	, , , , , , , , , , , , , , , , , , , ,]				
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2634714				LLČ	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SET ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0158747				TEK Financial, LLC	DE	NIA	. Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	20-0158747				TEK Financial, LLC	DE	NIA	. Guggenheim Manager, Inc	Management		SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management		SEI ESOT	. N0 .	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC.	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOI.	00000	20 - 3577179				GSF1, LLC	DE	NIA	JLX3, LLC	Ownership	30.0	SEI ESOT	. N0 .	
00000	Sammons Enterprises, Inc. ESUL	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC Generation Financial Group	Ownership	50.0	SEI ESOT	NO	
00000	Commono Enternrisco Inc. FCOT	00000	65-1276716				IPEX LLC	DE	NIA	LLC	Ownership	100 0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.		03-12/0/10				IPEX Services. LLC	DE	NIA	IPEX LLC	Ownership	100.0	ISET ESOT	INU .	
00000	Sammons Enterprises, Inc. ESUL	00000					Generation Mortgage Company,	⊅⊏	N I A		Ownersinp	100.0	SET ESUT	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 0016233				LLC	CA	NIA	GFMH, LLC.	Ownership.	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	46 - 5629811				GPM: Fundrise, LLC	DE	I NIA	Guggenheim Capital, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Pavroll Agent. LLC	DE	INIA	. Guggenheim Capital, LLC	Ownership	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	. Guggenheim Capital, LLC	Ownership.	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises Inc FSOT	00000	36-4917915				GRREP Holdings, LLC.	DE	NIA	GC Parent Holdings, LLC	Ownership.	99.5	SET ESOT	NO	
1.00000	Sammons Enternrises Inc. ES()	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	İ	SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership.	65.5	SET ESOT.	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC.	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	ISEL ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0545986				GFPIC, L.P	CYM	NIA	GFPID, LLC	Ownership	34.5	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	98-0545987				GGIC, Ltd	CYM	NIA	GFPIC, L.P	Ownership	75.6	SEI ESOT	.	
00000	Sammons Enterprises. Inc. ESOT.	00000					GGIC KTI Holdings Ltd	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SET ESOT	. N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000					GFP Green Inc	CYM	NIA	. GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOI.	00000	26 - 1197465				GFP Peru Dunas Holdings, Inc	CYM	NIA	. GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					GGIC Greenbacker Funding Ltd	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESUL	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd.	Management	or 7	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESUI.	00000		·····			GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd	Ownership		SET ESOT		
00000	Sammons Enterprises, Inc. ESUL Sammons Enterprises, Inc. ESUL	00000					Franklin Park (Cyprus) Limited	CYP CYM	NIA		Ownership	100.0	SEI ESOT	NU .	
00000	Sammons Enterprises, Inc. ESUI.	00000	39-2080411				GGIC IIP Holdings Ltd	DE	N I A	. GGIC, Ltd . GGIC, Ltd	Ownership		SET ESOT	NO	
00000	Janimons Enterprises, Inc. ESUI.	UUUUU	JJ -∠UOU4 I I				Guggenheim Golf Properties	⊐ע	IN I A	. OUTO, LIU	ownersiiip	100.0	JULI EUUI	. N∪ .	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEL ESOT	NO	
00000	oaninona Enterprises, inc. Earl	00000	20-3310001				Guggenheim Golf Properties		NIA	Too rarent noruniys, LLC	Owner 21116		OLI LOUI	- INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3310881				Investor, LLC	DF	lNIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Cammons Enterprises, Inc. Loui.	00000	20-00 1000 1				Guggenheim GN Fund I, Ltd. (fka	⊔∟	11	Touggonne IIII manager , IIIC	manayomont		OL1 L001		
							Guggenheim-Nicklaus Fund I,			Guggenheim Golf Properties					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4669817				Ltd.)	FL	NIA	Investor, LLC	Ownership	89.5	SEI ESOT	NO	
		00000	1000017				1=	······	4		1 ·		10 2001		

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						Name of Securities					Type of Control (Ownership.				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
							Guggenheim GN Fund I, Ltd. (fka								
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4669817				Guggenheim-Nicklaus Fund I,	FI	NIA	GN Fund I, LLC	Management		SEI ESOT	NO	
00000	Joannions Enterprises, Inc. Eddi	00000	20-4003017					J L		Guggenheim GNP, LLC (fka	management		OL1 L001		
										Guggenheim Nicklaus Partners.					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8144058				GNP-BA, LLC	FL	NIA	LLČ)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0535371				GNP-BA S.R.L.	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SET ESOT	N0	
							Guggenheim GNP, LLC (fka								
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3160999				Guggenheim Nicklaus Partners,	DE	NIA	GC Parent Holdings, LLC	Ownership.	00.5	SET ESOT.	NO	
00000	Joannions Enterprises, Inc. Edul	00000	20-3100333				Guggenheim GNP, LLC (fka			loc ratent nordings, LLC	Owner 3111 p		OL1 L001		
							Guggenheim Nicklaus Partners.								
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3160999				LLČŠ	DE	NIA		Management		SEI ESOT	N0	
										GN Fund I, Ltd. (fka					
00000	Commons Fatanasians Inc. FCOT	00000	00 5707000				GNP-IC. LLC	DF	NIA	Guggenheim-Nicklaus Fund I,	O	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 5737003				GNP-10, LL0	JDE	N I A	Ltd.)	Ownership	100.0	SET ESUI	NU	
										Guggenheim-Nicklaus Fund I,					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8392416				GNP-MR. LLC.	ID	NIA	Ltd.)	Ownership	100.0	SET ESOT	NO	
	, , , , , , , , , , , , , , , , , , ,						Carmocela Investimentos			,					
							Imobiliarios e Turisticosm	DOT		laus us		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					Unipessoal, Lda	PRT	NIA	GNP-MR, LLCGuggenheim GNP, LLC (fka	Ownership	100.0	SEI ESOT	NU	
										IGuagenheim Nicklaus Partners.					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4669663				GN Fund I. LLC	FL	N I A	LLC	Ownership	100.0	SEI ESOT.	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N0	
										Guggenheim GNP, LLC (fka					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC)	Management		SEI ESOT	NO	
00000	Janinons Enterprises, Inc. Esoi.	00000	20-0144130				Firal holdings, LLC	J L	N I A	Guggenheim Nicklaus Partners.	management		JL LJU		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	LLC.	Management		SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC.	Ownership	90.6	ISEL ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC.	Ownership	90.6	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	NIO	
00000	Sammons Enterprises, Inc. ESUL	00000	ZU-ZUSSZI S				Guggenheim Development			Guggenheim Retail Real Estate	ownersinp	100.0	JOLI EOVI	INU	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Services, LLC	DE	NIA	Partners. LLC	Ownership	100.0	SEI ESOT	NO.	
	' '			1			West Coast QSR Acquisitions,			Guggenheim Development	, , , , , , , , , , , , , , , , , , , ,				
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Services, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Commons Fatanasias des 5007	00000	00 4050050							Guggenheim Retail Real Estate	Owen nah i :	400.0	051 5001	NO	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	88 - 1859059	-			JL Amelia 1619, LLC Java Acquisition Company 0013,	DE	NIA	Partners, LLCGuggenheim Retail Real Estate	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5132465				IIIC	DF	NIA	Partners, LLC	Ownership	100 0	SET ESOT.	NO	
	, , ,						Java Acquisition Company 0031,			Guggenheim Retail Real Estate			02.7 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3475826				LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000		00000	05 0740407					DE		Guggenheim Retail Real Estate		400 0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	85 - 3718197	.			JL Ada 1846, LLC	DE	NIA	Partners, LLC.	Ownership	100.0	SET ESOT	NO	

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1	2	3	4	5	6	7 Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group Code	Consum Names	Company Code	ID Name to a se	Federal RSSD	CIK	Traded (U.S. or		Domiciliary	Reporting Entity	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	KSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person) Guggenheim Retail Real Estate	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-0597001				JL Ardmore 1563. LLC	DE	NIA	Partners. LLC	Ownership	100.0	SEI ESOT	NO	
	· ·									Guggenheim Retail Real Estate	, , , , , , , , , , , , , , , , , , , ,				
00000	Sammons Enterprises, Inc. ESOT.	00000	85 - 1946518				JL Bedford 1458, LLC	DE	NIA	Partners, LLC.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 2667641				JL Bee Cave 1559. LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOI.	00000	07 -2007 04 1				TIL DEE CAVE 1559, LLC	 	N I A	Guggenheim Retail Real Estate	Owner Strip	100.0) SET ESUT	.	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Partners. LLC	Ownership	100.0	SEI ESOT	NO	
	_ ' . '									Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1498116				JL Bolivar 1575, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-1126606				JL Broken Bow 1694. LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SEI ESOT	NO	
00000	Janimons Enterprises, me. 2001.	00000	32-1120000				TO DIOKEIT DOW 1094, LLC			Guggenheim Retail Real Estate	Owner 3111p	100.0	JET LOUT		
00000	Sammons Enterprises, Inc. ESOT.	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
										Guggenheim Retail Real Estate		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2227560				JL Canton 1593, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3451003				JL Cape Girardeau 1502, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
										Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3982939				JL Centerton 1337, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-1489005				JL Chattanooga 1491, LLC	DE	N I A	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Janimons Litterprises, Inc. Loor.	00000	00-1409003				JE Gliattallooga 1491, EEG		N I A	Guggenheim Retail Real Estate	Owner Sirrp	100.0	SET LOUT		
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3435259				JL Chickasha 1476, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000		00000	00 0500400				1540 110	DE		Guggenheim Retail Real Estate		400.0	051 5007	l No	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2569120				JL Columbus 1549, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3119460				JL Corpus Christi 1454, LLC	DF	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	·						,			Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Partners, LLC.	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SEI ESOT.	NO	
00000	Camillons Enterprises, me. 2001.	00000	03-13/03/3				U	DL		Guggenheim Retail Real Estate	Owner 3111p	100.0	JET 1501		
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2195633				JL Daingerfield 1693, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	0 5.4 5.0	00000	04 0705577				H. Dallara 4000 110	p=	NI A	Guggenheim Retail Real Estate	O	400.0	051 5007	110	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	84-3735577				JL Delavan 1363, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2942837				JL Depew 1297. LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
	' '					,	,			Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2241143				JL D'Iberville 1506, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-1198128				JL East Syracuse 1473, LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SEI ESOT	NO	
00000		00000	00-1180120				Last Syrabuse 1473, LLb			Guggenheim Retail Real Estate	ι ο ωτιστοιτίμ	100.0	OLI LOVI	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1786425				JL EI Paso 1537, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SET ESOT		
00000		00000	00.0040500					DE		Guggenheim Retail Real Estate		400.0	051 5007	,,,	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3646562				JL EI Paso 1542, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 2272008				JL EI Paso 1546, LLC	DE	NIA	Partners, LLC	Ownership.	100.0	SEI ESOT	NO	
				1			1 222 2227 2227		1	1	7 · • · · · P · · · · · · · · · · · · · · ·		1	1	

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1	2	3	4	5	6	/ Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to	5 6	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact, Influence, Other)	Provide	Ultimate Controlling Entity(ies)/Person(s)	Required? (Yes/No)	*
Code	Group Name	Code	Number	KSSD	CIK	international)	Of Affiliates	Location	Entity	Guggenheim Retail Real Estate		reiceillage	Enuty(les)/Ferson(s)	(Tes/No)	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2456436				JL EI Paso 1587, LLC	DE	NIA	Partners, LLC.	Ownership.	100.0	SEI ESOT	NO	
	· ·						,			Guggenheim Retail Real Estate	,				
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2761014				JL EI Paso 1785, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1657665				JL Evansville 1459. LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC.	Ownership	100.0	SEI ESOT	NO	
00000	Janimons Litterprises, Inc. Loor.	00000	00-100/000				JL LValisville 1459, LLO		N I A	Guggenheim Retail Real Estate	. Owner sirrp	100.0	OLI LOUI	INO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3646562				JL Fayetteville 1336, LLC	DE	NIA	Partners. LLC	Ownership	100.0	SEI ESOT	NO	
							l.,'			Guggenheim Retail Real Estate				ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 3244620				JL Flowood 1515, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SET ESOT	NO	
00000	oanmons Enterprises, me. 2001.	00000	00-2000223				luc rort ogrethorpe 1402, Eco	DL		Guggenheim Retail Real Estate	Owner 3111 p	100.0	001 001		
00000	Sammons Enterprises, Inc. ESOT.	00000	88-4338793				JL Fort Smith 1698, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SET ESOT	NO	
00000	0	00000	00 0054445					DE		Guggenheim Retail Real Estate		400.0	051 5007	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2054115				JL Fort Smith 1743, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Partners, LLC	Ownership.	100.0	SET ESOT	NO	
	·						,		1	Guggenheim Retail Real Estate	· '				
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2668210				JL Fort Wright 1611, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	danimons Enterprises, me. 2001.	00000	00-2000210				10 10 1 1 10 1 1 1 1	 		Guggenheim Retail Real Estate	. Owner 3111 p	100.0		INO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SET ESOT	NO	
00000		00000	0.4.4000000				1407 110	DE		Guggenheim Retail Real Estate		400.0	051 5007	l No	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Partners, LLC Guggenheim Retail Real Estate	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-0747554				JL Hampton 1595, LLC	DE	lNIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
	·						,			Guggenheim Retail Real Estate	İ '				
00000	Sammons Enterprises, Inc. ESOT.	00000	92-1211917				JL Hornell 1697, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1204428				JL Hughes Springs 1696, LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SEI ESOT	NO	
00000	oanmons Enterprises, me. 2001.	00000	32-1204420				Tot haghes opinings 1000, ELO			Guggenheim Retail Real Estate	. Owner 3111 p	100.0	0001 0001		
00000	Sammons Enterprises, Inc. ESOT.	00000	92-1162827				JL Hugo 1704, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Commons Fotonss's see to 5007	00000	00 4470005						ALL A	Guggenheim Retail Real Estate		400.0	OF L FOOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-1170825				JL Idabel 1702, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	85 - 1359820				JL Jeffersonville 1440, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT.	NO	
	' '						,		1	Guggenheim Retail Real Estate	İ '				
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 1902235				JL Jonesboro 1553, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 27 16364] JL Kyle 1338, LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SEI ESOT	NO	
00000	Commons Litterprises, Inc. Loui.	00000	01 -21 10004				Ny 10 1000, LE0	İ	NI/\	Guggenheim Retail Real Estate	οπισι οιτιμ				
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2173591				JL Lafayette 1745, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Commons Fotonsa's ser les 5007	00000	05 0000040				III Laka Hallia 4404 JUO		ALL A	Guggenheim Retail Real Estate	Owen a a la i c	400.0	OF L FOOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	85-2620816				JL Lake Hallie 1434, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT.	NO	
UUUUU	Sammons Enterprises, Inc. ESUL	UUUUU	86-2960302				JL Lexington 1436, LLC.	J	NIA	Partners, LLC	uwnership	1100.0	5E ESU	NU	

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1	2	3	4	5	6	7 Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities Exchange if			Relationship		(Ownership, Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		_ to		Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact, Influence, Other)	Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Required? (Yes/No)	*
	,			TROOP	Oiit	momatorial			Linky	Guggenheim Retail Real Estate	milderice, earler)	Ŭ	1		-
00000	Sammons Enterprises, Inc. ESOT_	00000	92-2712705				JL Linden 1695, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 3742155				JL Manvel 1255. LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SET ESOT	NO	
	·		07 4440004							Guggenheim Retail Real Estate	, , , ,	400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1443824				JL Marion 1499, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3930852				JL Mason 1523, LLC	DE.	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 2994079				JL McAlester 1490, LLC	DE.	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-1801113				JL Miami Township 1603, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1696406				JL Mobile 1536, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
	Sammons Enterprises, Inc. ESOT.		92-2122531				JL Muskogee 1780, LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership.		SEI ESOT	NO	
	·									Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-0822190				JL New Lenox 986, LLC	DE	NIA	Partners. LLC.	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2710328				JL Nixa 1386, LLC	DE	N I A	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
	' '									Guggenheim Retail Real Estate	, , ,	400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3935205				JL Normal 1457, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-0463423				JL Oak Creek 1269, LLC	DE.	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1630968				JL Oconomowoc 1513, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-1907801				JL Olean 1705, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT	00000	87 - 1005370				JL Oshkosh 1465. LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100 0	SEI ESOT	NO	
00000	oannions Enterprises, Inc. ESUL	00000	01 - 1000010				JL VSHKUSH 1400, LLU	ν⊏	N I A	Guggenheim Retail Real Estate	lowing i strib				
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Partners, LLCGuggenheim Retail Real Estate	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2331012				JL Paris 1761, LLC	DE	NIA	Partners, LLCGuggenheim Retail Real Estate	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 2694625				JL Peoria 1539, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-3645437				JL Peoria 1638, LLC	DE.	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N0	

	,							,							
1	2	3	4	5	6	7 Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities					(Ownership.				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	86-2866544				JL Pharr 1482. LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SEI ESOT	NO	
00000	Janiillons Enterprises, Inc. Eson.	00000	00-2000044				JL FIId11 1402, LLU	ν⊏	N I A	Guggenheim Retail Real Estate	ownersiiip	100.0	SET ESUT	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2478071				JL Pittsburg 1773, LLC	DE	NIA	Partners, LLC.	Ownership.	100.0	SEI ESOT	NO	
	, ,						,			Guggenheim Retail Real Estate	,				
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 2866544				JL Radcliff 1569, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	0	00000	00 0000050					DE	NII A	Guggenheim Retail Real Estate	O	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Partners, LLC	Ownership.	100 0	SEI ESOT	NO	
00000	daminorio Eritorpi roco, mo. 2001.	00000	00 1100200				02 NOOKTOTA T120, 220			Guggenheim Retail Real Estate	0 111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	88-2442002				JL Rolla 1534, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
										Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1674612				JL Saraland 1552, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-1100659				JL Sheboygan 1628, LLC	DE	NIA	Guggenheim Retail Real Estate Partners. LLC	Ownership	100.0	SET ESOT	NO	
00000	Janiinons Enterprises, Inc. Esoi.	00000	92-1100009				TIL SHEDOYGAN 1020, LLG		N I A	Guggenheim Retail Real Estate	Owner Sirrp	100.0	JOLI LOUI	١٧٠	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3810751				JL Siloam Springs 1448, LLC	DE	NIA	Partners, LLC	Ownership.	100.0	SEI ESOT	NO NO	
	, ,						, ,			Guggenheim Retail Real Estate	'				
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	0	00000	00 4040040				II. 0	DE	NII A	Guggenheim Retail Real Estate	O	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-1218816				JL Springfield 1495, LLC	JDE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1488719				JL St. Robert 1582. LLC	DE	NIA	Partners. LLC	Ownership.	100 0	SET ESOT	NO	
										Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	88-0609748				JL Sun Prairie 1514, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	0	00000	07 4754007				H 0	DF	NII A	Guggenheim Retail Real Estate	O	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 4751967				JL Syracuse 1550, LLC)DE	NIA	Partners, LLCGuggenheim Retail Real Estate	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 4828775				JL Tyler 1583. LLC	DE	NIA	Partners. LLC	Ownership	100 0	SET ESOT	NO	
00000	,		0020							Guggenheim Retail Real Estate	5 milor 6111 p				
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1711110				JL Webster 1313, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Commons Fatonasions Inc. FCOT	00000	32-0554458				Lanaina 004 Datail IIIC	DE	NII A	Guggenheim Retail Real Estate	O	100.0	SEI ESOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0004408				Lansing 824 Retail, LLC	JDE	NIA	Partners, LLC	Ownership	100.0	SET ESUI	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	92-2349213				MCCW Adairsville 1661, LLC	DE	NIA	Partners, LLC	Ownership	100 0	SEI ESOT	NO	
							,			Guggenheim Retail Real Estate	, p				
00000	Sammons Enterprises, Inc. ESOT.	00000	88-3835446				MCCW Dahlonega 1637, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Command Fatanasiana Inc. 5007	00000	00 0007440				MOCW Olive Press 4000 LLC		NI A	Guggenheim Retail Real Estate	Owen nah i :	400.0	051 5007	NO.	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	92-2607416	-			MCCW Olive Branch 1680, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 1815651				SC-CJ Phoenix 1584, LLC	DE	NIA	Partners. LLC	Ownership	100 0	SEI ESOT	NU	
	100 E001		00 1010001				,			Guggenheim Retail Real Estate	5				
00000	Sammons Enterprises, Inc. ESOT.	00000	87-3762007				SC-H Sellersburg 1373, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N0	
00000	5007	00000	0.4.4005000				05 Nove 4070 110			Guggenheim Retail Real Estate	Owner and his	400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	84-4305239				SE Napa 1279, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1912667				SE Orangevale 1223, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100 0	SEI ESOT	N∩	
_ 00000	Tournions Enterprises, inc. Loui	00000	01 1012001				or orangevare 1220, LLO	I	11177	u tiois, LL0	omnor sirrp	1	TOE : LOVI	INU	

1	2	3	4												
			4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to	5 6	Management,	Ownership		Filing	
Group	Craum Nama	Company	ID	Federal RSSD	CIK	Traded (U.S. or	Parent, Subsidiaries or Affiliates	Domiciliary	Reporting Entity	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	*
Code	Group Name	Code	Number	KSSD	CIK	International)	Of Affiliates	Location	Enuty	(Name of Entity/Person) Guggenheim Retail Real Estate	iniliuerice, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1403507				SE Stockton 1394, LLC.	DE	NIA	Partners, LLC	Ownership.	100.0	SEI ESOT	NO	
00000	odililions Enterprises, me. Eoon.	00000	100-1400007				OL OTOCKTON 1004, LLO	DL		Guggenheim Retail Real Estate	. O #1101 3111 p	1100.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Partners, LLC.	Ownership.	100.0	SEI ESOT	NO	
00000	2 2	00000	02 0002 100				02 0 0 0. 1, 12 , 220			Guggenheim Retail Real Estate			02. 200.		
00000	Sammons Enterprises, Inc. ESOT.	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Partners, LLC.	Ownership	100.0	SET ESOT	NO	
	' '									Stonebridge Investors III,	İ '			i i	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3986639				National Brand Investors I, LLC.	DE	NIA	LLC	Management		SEI ESOT	NO	
	Ť									Stonebridge Investors III,					
00000	Sammons Enterprises, Inc. ESOT.	00000	46 - 4285653				Retail Investors III, LLC	DE	NIA	LLC.	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0508568				NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO].	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESUI.	00000	38 - 3922242 37 - 1754019				NC Lincolnshire 624, LLCNC Little Rock 642, LLC	DE DE	NIA NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOTSEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	90 - 1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC Retail Investors III, LLC	Ownership Ownership	100.0	SET ESOT	NO	
00000	Sammone Enterprises, Inc. ESOT	00000	38-4096359				ISE Sacramento 1224. LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1872507				TLEXP Ellisville 926, LLC	DE DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	NO .	
00000	Sammons Enterprises Inc ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	38-4051268				TLEXP St. Peters 899. LLC.	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2553419				GM Lansing 824, LLC.	DE	NIA	Retail Investors III, LLC	Ownership.	100.0	SET ESOT.	NO NO	
										Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2639102	.			JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1457200				JL Porter 1414, LLC.	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESUL	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4464896 32-0575985				Guggenheim Services, LLC	DE DE	NIA	Guggenheim Manager, Inc	Management	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0070900				GC Disbursement Agent, LLC	ν⊏	NIA	Guggenheim Services, LLC	Ownership	100.0	DE1 E301	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 4297522				Todggerine ili Disbursellerit Agerit,	DE	NIA	Guggenheim Services, LLC	Ownership.	100.0	SEI ESOT	NO	
00000	odililions Enterprises, inc. 2001.	00000	21 -4201022				Guggenheim Receivable	الا		l daggermerm der vices, LLe	. O #1101 3111 p	1100.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000					Financing, LLC.	DE	NIA	Guggenheim Services, LLC	Ownership.	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SET ESOT	NO NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-2773465	.			Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 2773465	.			Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC.	Ownership		SEI ESOT	N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000		-			GGP Sponsor Holdings, LLC Gores Guggenheim Sponsor LLC	DEDE.	NIA NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	GGP Sponsor Holdings, LLC Guggenheim Capital, LLC	Ownership Ownership	0.00	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3001692	-			Metric Finance Topco, LLC	DE	NIA	Guggenheim Manager, Inc.	Management		SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000		-			GPH Funding II, LLC.	DE DE	NIA	Metric Finance TopCo, LLC	Ownership	100 0	SET ESOT	NO NO	

1	2	3	4	5	6	7		8		9	10	11	12	13	14	15	16
						Name of Securities							Type of Control (Ownership,				
						Exchange if					Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly		Names o	of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Р	arent, Subsi		Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)		or Affiliate	es	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
								inance Acqu	isition								
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 0890512				Corp. I.			DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corp. II	inance Acqu	ISITION	CYM	NIA	Metric Finance TopCo, LLC	Ownership.	100.0	SEI ESOT	NO	
00000	Janiinons Enterprises, mc. Esoi.	00000						inance Acqu	icition	UIW	N I A	I Meti ic Finance Topco, LLC	Townership	100.0	SET ESUT	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Corp. II		131(1011	CYM	NIA	Metric Finance TopCo, LLC	Ownership.	100 0	SEI ESOT	NO	
00000	Commons 2.1(0) p. 1000 ; 1110 1 200 1.							inance Acqu	isition				1		02. 200		
								′(fka Bound									
00000	Sammons Enterprises, Inc. ESOT.		46-2847694					Corporation		DE		Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000							ings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Inc.	ght Acquisi	tion Group,	DE	NIA	Metric Finance Holdings I,	.Ownership	16.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.							inance Hold	ings II, LLC	DE	N I A	Metric Finance TopCo, LLC	Ownership	100.0	SET ESOT	NO	
00000	Joannions Enterprises, me. 2001.	00000						inance Hold		DL		limeti i i i i i i i i i i i i i i i i i i	1 0 WII O I 3111 P	100.0	061 6001		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC			DE	NIA	Metric Finance TopCo, LLC	Ownership.	100.0	SET ESOT	NO	
	,							Sustainable				Metric Finance Holdings III,					
00000	Sammons Enterprises, Inc. ESOT.	00000	87 - 1204962					ka GPH Fund		DE	NIA	LLC.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000							ings IV, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000						Venture Par ion Corp	tners	DE	NIA	Metric Finance Holdings IV,	.Ownership	17.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4863472				GC Defer	red Compens	ation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SET ESOT	N∪ N∩	
00000	Journal 2 11 (01 pt 1300 ; 1110 : 2001 :	00000	20 4000472				100 00101	roa comporto	at ron 1, LLO	DL		IGC Deferred Compensation I.	0 #1101 5111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-0415853				.AC Stora	ge, LLC		DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
1								ble Antiqui	ties			GC Deferred Compensation I,					
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0822684				Company,		141	DE	NIA	LLC.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2684884					eim Opportun	ities	DE.	NIA	GC Deferred Compensation I,	.Ownership	100.0	SEI ESOT	NO	
00000	Janimons Litterprises, inc. Loui.	00000	20-2004004					s 1-0, ELG	ities	DL	N 1 A	GC Deferred Compensation I,	. Owner sirrp	100.0	JULI LUUI	INO	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8368645					s IV, LLC	11100	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
İ							Guggenhe	im Opportun	ities			GC Deferred Compensation I,					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8511161				Investor	s V, LLC		DE	NIA	LLC.	.Ownership	100.0	SEI ESOT	NO	
00000	Common Fatanaiana In: 5007	00000	00 0000000					im Opportun	ities	DE		GC Deferred Compensation I,	O	100.0	CEL FOOT	NO.	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	26 - 3682958	-			linvestor	s VI, LLC		VE	NIA	GC Deferred Compensation I,	Ownership	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pilara	otes II, LL	C.	DE	NIA	IIIC	.Ownership	100 0	SEI ESOT	NO	
00000	Commons Enterprises, inc. Edul.	00000						ak Guggenhei		⊔∟		GC Deferred Compensation I,	. O m 101 3111 p				
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5433411				.Fund, LL	.C		DE	NIA	LLC	.Ownership	29.2	SEI ESOT	NO	
								k Guggenhei	m Feeder								
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5433411				Fund, LL			DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT		77-0709769 77-0709769	-					oldings, LLC.	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	//-0/09/09	-			Liberty	папрянте н	oldings, LLC	DE	NIA	Guggenheim Manager, Inc Liberty Hampshire Holdings,	Management		. 301 6301	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-1321172				GEFT Com	pany, LLC		DE	NIA	IIIC	.Ownership	99.5	SEI ESOT	N∩	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-1321172				GEFI Com	pany, LLC		DE	NIA	Guggenheim Manager, Inc	Management		SET ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 1358195					pital Compa	ny, LLC	DE	NIA	GEFT Company, LLC	Ownership	100.0	SEI ESOT	NO	
]									25		Guggenheim Treasury Services,	l		051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	88 - 1358195	.			.[GIFLS Ca	pital Compa	ny, LLC	DE	NIA	LLU.	Management		SEI ESOT	N0	

1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership,	13	14	15	16
Group		NAIC Company	ID	Federal		Exchange if Publicly Traded (U.S. or	Names of Parent. Subsidiaries	Domiciliary	Relationship to Reporting	Directly Controlled by	Board, Management, Attorney-in-Fact,	If Control is Ownership Provide	Ultimate Controlling	Is an SCA Filing Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)		*
						,	Guggenheim Treasury Services,			Liberty Hampshire Holdings,				<u> </u>	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3935220				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4068485	-			The Liberty Hampshire Company, LLC	DE	NIA	LLCThe Liberty Hampshire	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Common Fatoraniana Inc. FCOT	00000	12 2057070				Chelsea Creek Capital Company,		ALL A	The Liberty Hampshire	O	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-3957679				Kemps Landing Capital Company,	DE	NIA	Company, LLCThe Liberty Hampshire	Ownership	100.0	SET ESUI	. NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-3957675				LLC	DE	NIA	Company, LLCThe Liberty Hampshire	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1364107				LLC	CYM	NIA	Company, LĹC	Ownership	100.0	SEI ESOT	NO	
			00 05 10570				Guggenheim Treasury Services	0)///		The Liberty Hampshire		400.0	05. 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0519573				International Limited Guggenheim Treasury Services	CYM	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1231174				(Europe) Limited	GBR	NIA	International Limited	Ownership	100.0	SEI ESOT	NO	
00000	0	00000	00 0040474				The Liberty Hampshire Capital	DE		The Liberty Hampshire	0	400.0	051 5007	l No	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2310174				Company, LLC	DE	NIA	Company, LĹCThe Liberty Hampshire	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-3959215				Corporation (N.Y.)	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	NO	
	_ ' . '						Bennington Stark Capital			The Liberty Hampshire					
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2826279	-			Company, LLC	DE	NIA	Company, LLC The Liberty Hampshire	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	46 - 2847694				Bound Brook Capital Corporation.	DE	N I A	Company, LLC	Ownership	100.0	SEI ESOT.	NO	
	·						Cedar Springs Capital Company,			The Liberty Hampshire	l'				
00000	Sammons Enterprises, Inc. ESOT.	00000	42-1548166	-			LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000					Cedar Springs (Cayman) Ltd	CYM	N I A	Company. LLC	Ownership	100.0	SEI ESOT	NO	
	_ ' . '						Concord Minutemen Capital			The Liberty Hampshire	l'				
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4203696	-			Company, LLC Crown Point Capital Company,	DE	NIA	Company, LLC The Liberty Hampshire	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-4033531				LLC	DE	NIA	Company, LĹC	Ownership	100.0	SEI ESOT.	NO NO	
	•									The Liberty Hampshire					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	Company, LLC The Liberty Hampshire	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Ridgefield Funding Company, LLC.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Commons Enterprises, Inc. Edul.			1			Thomas Creek Capital			The Liberty Hampshire	. o #1101 3111 p				
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2685787	.			Corporation	DE	NIA	Company, LĹC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4313228				Valcour Bay Capital Company,	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammone Enterprises Inc ECOT	00000					White Plains Capital Company,	DE	NIA	The Liberty Hampshire	Ownerchin	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU					LLU	ν⊏	N I A	Company, LLC The Liberty Hampshire	Ownership	100.0	OLI EOVI	INU	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	Company, LĹC	Ownership	100.0	SEI ESOT	N0	
00000	Sammons Enterprises, Inc. ESOT_	00000	98-1374616				GIFMS Capital Company, LLC	CYM_	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	

The Composition Compositio																
Company Comp	1	2	3	4	5	6	7	8	9	10	11		13	14	15	16
Comparison Com																
Concess Concess Number Congress Co										Relationship			If Control is		Is an SCA	
Cough Name Cou			NAIC					Names of								
Same State Price							Traded (U.S. or					Attorney-in-Fact,				
Summer Enterprises, Inc. EST, COURS, Services Enterpris					RSSD	CIK	International)						Percentage		(Yes/No)	*
Seriors Entergrisses, Inc. EST, 00000 Seriors Entergrisses	00000	Sammons Enterprises, Inc. ESUL	00000	98-13/4616					CYM	N I A	Guggenheim Manager, Inc	Management		SET ESUL	NU	
Sement Enterprises Inc. EST 0000 Sel-12048 Selected Corpory #Z CM Mid SelFS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 Sel EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100 SelfS EST Mid SelfS Capital Corpory ILC Overship 100	00000	Sammons Enterprises Inc ESOT	00000	98-1408448				III C	CYM	NIA	GIEMS Capital Company IIC	Ownershin	100 0	SEL ESOT	NO	
Samons Enterprises, Inc. ESIT 0000 Sel-120449	00000	Cammond 2.1(0) p. (000)	00000					Blanford Capital Company #2,			or me supricer sompany, 225	0 11101 0111 p		02. 200.		
Samons Enterprises, Inc. EST, 00000 38-4425494 Samons Enterprises, Inc. EST, 00000 38-4425494 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-4425496 Samons Enterprises, Inc. EST, 00000 38-445960 Samons Enterprises, Inc. EST, 00000 38-445988 Samons Enterprises, Inc. EST, 00000 38-445988 Samons Enterprises, Inc. EST, 00000 38-445989 Samons Enterprises, Inc. EST, 00000 38-445989 Samons Enterprises, Inc. EST, 00000 38-445989 Samons Enterprises, Inc. EST, 00000 38-445989 Samons Enterprises, Inc. EST, 00000 38-445989 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc. EST, 00000 38-447199 Samons Enterprises, Inc.	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1420448				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N0	
Blandford Oppit all Company M4, SPIN Septital Company LLC. Ownership. 100.0 SELESTI 30	00000		00000	00 4400404				Blanford Capital Company #3,	0)///		0.540		400.0	051 5007	NO	
Samons Enterprises, Inc. ESST, 00000, 98-1425498, 125-27, 1000000 Samons Enterprises, Inc. ESST, 00000, 98-1425488, 125-27, 12	00000	Sammons Enterprises, Inc. ESUL	00000	98 - 1420464				Rianford Capital Company #4	CYM	N I A	GIFMS Capital Company, LLC	Ownersnip	100.0	SET ESUI	NU	
District Capital Corpany #5. CM	00000	Sammons Enterprises Inc ESOT	00000	98-1425479				III C	CYM	NIA	GIEMS Capital Company IIC	Ownership	100 0	SEL ESOT	NO	
Samons Enterprises, Inc. 5201 00000 98-1425468 LLC Cyll Blarford Capital Company #5, LLC Cyll Cy	00000	- Commond 2.1(0) p. 1000 ; 1110 1 200 1	00000	00 1120110	-			Blanford Capital Company #5,			or me supricer sompany, 225					
Column	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1425486				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N0	
Bland ord Capital Company #7, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM NIA GIFNS Capital Company #1, CYM	00000	0	00000	00 4440000				Blanford Capital Company #6,	OVM	NII A	OLEMO OSSISTA DOSSISTA DA	0	400.0	051 5007	NO	
CYN NIA GIFNS Capital Company LLC Convership 100.0 SELEST NO	00000	Sammons Enterprises, Inc. ESUL	00000	98 - 1442908				Rlanford Capital Company #7			GIFMS Capital Company, LLC	Ownership	100.0	SET ESUT	INU	
Samons Enterprises, Inc. ESOT, 00000 Senterprises, Inc. ESOT,	00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEL ESOT	NO.	
Company Comp]						Blanford Capital Company #8,								
Samons Enterprises Inc. ESOT 00000 98-1458988 LLC CYM NIA GIFMS Capital Company LLC Ownership 100.0 SEI ESOT NO	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1457600				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SET ESOT	N0	
Samons Enterprises, Inc. ESOT 00000 98-1458993 LLC CPM NIA GIFNS Capital Company, LLC Ownership. 100.0 SEI ESOT. NO	00000	Common Fatanasiana Las FOOT	00000	00 4450000				Blanford Capital Company #9,	OVM	NII A	CLEMC Constal Company 110	O	100.0	001 0001	NO	
Samons Enterprises, Inc. ESOT, 00000, 98-1458993 LLC. CYM NIA. GIFMS Capital Company, LLC. Ownership. 100. 0 SEL ESOT. MO	00000	Sammons Enterprises, Inc. ESUL	00000	98 - 1438988				Blanford Capital Company #10		N I A	GIFMS Capital Company, LLC	Ownership	100.0	SET ESUI	NU	
Samons Enterprises, Inc. ESOT, 00000. Samo	00000	Sammons Enterprises, Inc. ESOT	00000	98 - 1458993				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SET ESOT	NO	
Samons Enterprises, Inc. ESOT. 00000. Samons Enterprises, Inc. ESO								Blanford Capital Company #11,				İ '				
Sammons Enterprises, Inc. ESOT, 00000, 98-147/189 LLC	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1471119				LLC	CYM	N I A	GIFMS Capital Company, LLC	Ownership	100.0	SET ESOT	NO	
Blanford Capital Company #13, LLC	00000	Sammons Enterprises Inc ESAT	00000	08.1/71180				IBTANTORG CAPITAT COMPANY #12,	CVM	NΙΔ	GIEMS Canital Company IIC	Ownershin	100.0	SEL ESOT	NO	
Commonsementary Commonseme	00000	dimiona Enterprisada, mo. Eden	00000	00 147 1100				Blanford Capital Company #13,			orr me supritur somparty, EEs	0 WINOT SITT P		021 2001		
Sammons Enterprises, Inc. ESOT, 00000 98-1472672 LLC LLC CYM NIA GIFMS Capital Company, LLC Ownership. 100.0 SEI ESOT NO	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1471178				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SET ESOT	N0	
Blanford Capital Company #15, LLC Diamons Enterprises, Inc. ESOT Diamons Enterprises, Inc. ES	00000		00000	00 4470070				Blanford Capital Company #14,	0)///		0.540		400.0	051 5007		
D0000 Sammons Enterprises Inc. ESOT D0000 98-1473165 LLC CYM NIA GIFMS Capital Company, LLC Ownership 100.0 SEI ESOT NO	00000	Sammons Enterprises, Inc. ESUL	00000	98-14/26/2				Rianford Capital Company #15	CYM	N I A	GIFMS Capital Company, LLC	Ownersnip	100.0	SET ESUI	NU	
Blanford Capital Company #16, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO SEI ESOT. SEI ESOT. NO SEI ESOT. SEI ESOT	00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEL ESOT	NO.	
Blanford Capital Company #17, LLC Ownership 100.0 Sel ESOT NO		,						Blanford Capital Company #16,								
DOUDD	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1473196				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N0	
Sammons Enterprises, Inc. ESOT. Double Dou	00000	Sammons Enterprises Inc. ESAT	00000	00 1/0/502				IBIANTORD CAPITAL COMPANY #1/,	CVM	NIA	GIEMS Capital Company IIC	Ownerchin	100.0	SET ESUL	NO	
00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1485538. LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1486468. LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1506701. LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1506708. LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1506708. LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO 00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1506708. LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership.	00000	Joannions Litterprises, IIIC. ESUL	00000	ao•1404303				Blanford Capital Company #18			On mo Capital Company, LLC	ο wii σι ο ι ι ι μ	100.0	OLI LOVI	INU	
Sammons Enterprises, Inc. ESOT. 00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1486468. Blanford Capital Company #19, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO O0000. Sammons Enterprises, Inc. ESOT. 00000. 98-1506701. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO Blanford Capital Company #21, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO SEI ESOT. NO O0000. Sammons Enterprises, Inc. ESOT. O0000. 98-1506708. Blanford Capital Company #22, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO SEI ESOT. SE	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1485538				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N0	
Sammons Enterprises, Inc. ESOT. O0000 Sammons Enterprises, Inc. ESOT. O0000 98-1506701 Blanford Capital Company #20, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO O0000 Sammons Enterprises, Inc. ESOT. O0000 98-1506708. LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO Blanford Capital Company #22, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. NO SEI ESOT. SEI ESOT. NO SEI ESOT. SEI ESOT. NO SEI ESOT.								Blanford Capital Company #19,	0.44	l		ļ				
00000	00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468	-			Planford Capital Company #20	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SET ESUI	N0	
00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1506708. Blanford Capital Company #21, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO Blanford Capital Company #22, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO Blanford Capital Company #23,	00000	Sammons Enterprises Inc ESOT	00000	98-1506701				TDIAITOIN CAPITAT COMPANY #20,	CYM	NIA	GIEMS Capital Company IIC	Ownership	100 0	SEL ESOT	NO	
00000. Sammons Enterprises, Inc. ESOT. 00000. 98-1506708. LLC. Ownership. 100.0 SEI ESOT. NO Blanford Capital Company #22, LLC. CYM. NIA. GIFMS Capital Company, LLC. Ownership. 100.0 SEI ESOT. NO Blanford Capital Company #23,		Commond Enterprised, 1110. Edul.						Blanford Capital Company #21.			on mo suprear company, Eco	0 milot ottip				
00000Sammons Enterprises, Inc. ESOT. 0000098-1508270	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1506708				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N0	
Blanford Capital Company #23,	00000	Commono Entornaissa Las 500T	00000	00 1500070				Blanford Capital Company #22,	CVM	NI A	CLEMS Conital Company 110	Ownorch i =	400.0	OF L FOOT	N/O	
00000 Sammons Enterprises, Inc. ESOT 00000 98-1523545 LLC Sometime of the superior of the su	00000	Jaminons Enterprises, Inc. ESUL	00000	90-10082/0				Blanford Capital Company #23		N I A	GITMO CAPITAL COMPANY, LLC	ownership	100.0	DE1 E001	NU	
	00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1523545				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT.	N0	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities Exchange if			Relationship		(Ownership, Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to	1	Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
00000	0	00000	00 4500557				Blanford Capital Company #24,	OVM	NII A	OLEMO OSSISTA OSSISSA DA	0	400.0	051 5007	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1523557				Blanford Capital Company #25.	CYM	NIA	GIFMS Capital Company, LLC	Ownersnip	100.0	SEI ESOT	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1523592				III C	CYM	NIA	GIFMS Capital Company, LLC	Ownershin	100 0	SEI ESOT	NO	
00000	Cammono Enterprised, The Eder	00000	00 1020002				Blanford Capital Company #26.			on me supritur somparty, 225	0 11101 0111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO .	
							Brier Creek Capital Company #1,								
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N0 .	
00000	Sammons Enterprises, Inc. ESOT.	00000					Short Hills Capital Company #1,	CYM	NIA	GIFMS Capital Company, LLC	Ownership.	100.0	SEI ESOT	NO	
	Sammons Enterprises, Inc. ESOT.						GIFM Holdings Trust	DF	NIA	GIFS Capital Company, LLC	Ownership		SEI ESOT	NO .	
00000	Cammono Enterprised, The Eder	00000					Saratoga Springs Capital			orr o dap rear company, Ezo	0 11101 0111 p		021 2001		
	Sammons Enterprises, Inc. ESOT.						.Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership		SEI ESOT	NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000					Saratoga (Cayman), Ltd	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	. NO	
00000	Commons Fatorasions Inc. FCOT	00000					Sandy Point Capital Company,	DE.	NIA	CLEC Constant Company 110	O	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT.	00000					Lexington Parker Capital		N I A	GIFS Capital Company, LLC The Liberty Hampshire	Ownership	100.0	SET ESUI	NU	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4145892				Company, L.L.C.	DF	NIA	Company, LLC	Ownership.	100 0	SEI ESOT	NO	
							Great Bridge Capital Company,			The Liberty Hampshire					
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Company, LĹC	Ownership	100.0	SET ESOT		
							Washington Morgan Capital			The Liberty Hampshire		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					Company, LLCWashington Lee Capital Company,	DE	NIA	Company, LLCThe Liberty Hampshire	Ownership	100.0	SEI ESOT	. NO .	
00000	Sammons Enterprises, Inc. ESOT.	00000					washington Lee Capital Company,	DE	NIA	Company, LLC	Ownership.	100.0	SEI ESOT	NO	
00000	oaninons Enterprises, me. 2001.	00000					Relationship Funding (Cayman)			The Liberty Hampshire	. Owner 3111 p	100.0	061 6001		
00000	Sammons Enterprises, Inc. ESOT.	00000					Ltd.	CYM	NIA	Company, LLC.	Ownership	100.0	SEI ESOT	NO .	
	·						Sammons Distribution Holdings,			Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2738314				. Inc	DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	75-0155260				Sammons BW. Inc.	DF	NIA	Sammons Distribution Holdings, Inc.	Ownership	100.0	SET ESOT	NO	
00000	Joannions Enterprises, Inc. ESUL	00000	13-0100200				Joannons DW, INC		NIA	Consolidated Investment	Ownersiirh	100.0	OLI EOVI	.	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799		<u> </u>		Parkway Mortgage, Inc.	DE	NIA	Services, Inc.	Ownership.	100.0	SET ESOT	NO NO	

Asterisk	Explanation

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?	N0
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?	N0
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?	YES
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?	N0
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. NO response resulting with a bar code is only appropriate in the 2nd quarter.	AN/A
cplana	ation:	

Ex









OVERFLOW PAGE FOR WRITE-INS

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

	1	2
	Current	
	Statement	December 31
	Date	Prior Year
2504. Payable for centeral clearing swap	8,746,199	8,561,558
2505. Agent non-qualified deferred compensation	3,475,709	3,283,824
2597. Summary of remaining write-ins for Line 25 from Page 03	12,221,908	11,845,382

LQ004 Additional Aggregate Lines for Page 04 Line 8.3. *SUMOPS

000.			
	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304 Miscellanous Income.	49,166	11 , 155	741,493
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	49,166	11,155	741,493

SCHEDULE A – VERIFICATION

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

SCHEDULE B - VERIFICATION

Mortgage Loans Prior Year Ended Year To Date December 31 2,062,044,028 2,065,986,951 Book value/recorded investment excluding accrued interest, December 31 of prior year. Cost of acquired: .331,488,368 2.1 Actual cost at time of acquisition777,623 2.2 Additional investment made after acquisition 7 704 061 Capitalized deferred interest and other. 4 Accrual of discount. Unrealized valuation increase (decrease)... Total gain (loss) on disposals.....

Deduct amounts received on disposals. 6. 93.968.401 341.919.797 8. Deduct amortization of premium and mortgage interest points and commitment fees Total foreign exchange change in book value/recorded investment excluding accrued interest Deduct current year's other-than-temporary impairment recognized.

Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) 10. .1,979,722,611(1,781,750) 2,065,986,951 12 (1.859.388) 2,064,127,563 1,977,940,860 14 Deduct total nonadmitted amounts 1,977,940,860 2,064,127,563 Statement value at end of current period (Line 13 minus Line 14)

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets Prior Year Ended Year To Date December 31 2,075,559,922 1,740,813,761 Book/adjusted carrying value, December 31 of prior year. Cost of acquired: 20,000,000 216,938,718 2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition 171,083,090 244,322,048 Capitalized deferred interest and other. Accrual of discount. 4,963,318 .26,377,079 Unrealized valuation increase (decrease) Total gain (loss) on disposals.....

Deduct amounts received on disposals. 640 054 6. 150,849,820 .38,534,121 8 798 827 .3,197,330 299,652 .454,246 10 2,232,588,923 2,075,559,922 12. Deduct total nonadmitted amounts .72.495 .72.1532,075,487,768 Statement value at end of current period (Line 11 minus Line 12) 2,232,516,429

SCHEDULE D - VERIFICATION

Bonds and Stocks Prior Year Ended Year To Date December 31 .31,840,131,877 .29,671,251,267 Book/adjusted carrying value of bonds and stocks, December 31 of prior vear .930 , 257 , 99517 , 753 , 3447 ,888 ,894 ,41777 ,782 ,590 Cost of bonds and stocks acquired 3. Accrual of discount. ..44,478,967(210,688,913)3,891,446 ..5,552,592,092 Unrealized valuation increase (decrease). Total gain (loss) on disposals4,406,0871,551,999 6. 7. Deduct consideration for bonds and stocks disposed of ..18 , 937 , 245 ..(5 , 096 , 841) Deduct amortization of premium. 8. Total foreign exchange change in book/adjusted carrying value. Deduct current year's other-than-temporary impairment recognized. .68,219,910 27,860,213 Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... 13.487.461 10. 42,600 31,960,695,906 .31,840,131,877 12 Deduct total nonadmitted amounts Statement value at end of current period (Line 11 minus Line 12) 31,960,695,906 31,840,131,877

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

	1	2	3	Terred Stock by NAIC Design	5	6	7	8
	Book/Adjusted	-	· ·	Non-Trading	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
NA 5 1 1	Beginning of	During	During	During	End of	End of	End of	December 31
NAIC Designation	Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	18,407,000,811	653 , 346 , 395	386,575,864	6,592,514	18,680,363,856			18,407,000,811
2. NAIC 2 (a)	10,488,204,633	368,159,926	295,229,943	(10,664,585)	10,550,470,031			10,488,204,633
3. NAIC 3 (a)	1,057,811,574	532 , 167	65,015,022	(25,303,416)	968,025,303			1,057,811,574
4. NAIC 4 (a)	647 ,226 ,932	5 , 950 , 277	46 , 126 , 275	22,308,079	629,359,013			647,226,932
5. NAIC 5 (a)	213,317,003	944,000	18,950,848	11,728,397	207,038,552			213,317,003
6. NAIC 6 (a)	874,833		47,289	(110,673)	716,871			874,833
7. Total Bonds	30,814,435,786	1,028,932,765	811,945,241	4,550,316	31,035,973,626			30,814,435,786
PREFERRED STOCK								
8. NAIC 1				1,050,883	38,341,583			37 ,290 ,700
9. NAIC 2				(42,548,164)	811,806,178			854,354,342
10. NAIC 3	47 , 322 , 493			(139,308)	47 , 183 , 185			47 ,322 ,493
11. NAIC 4	2,329,020			234,900	2,563,920			2,329,020
12. NAIC 5				16 , 148 , 900	16,148,900			
13. NAIC 6								
14. Total Preferred Stock	941,296,555			(25,252,789)	916,043,766			941,296,555
15. Total Bonds & Preferred Stock	31,755,732,341	1,028,932,765	811,945,241	(20,702,473)	31,952,017,392			31,755,732,341

NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
770999999 Totals	30,243,537	XXX	29,972,461	35,750	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
Book/adjusted carrying value, December 31 of prior year	43,630,593	6,009,461
Cost of short-term investments acquired		43,539,539
3. Accrual of discount	284,612	61 , 157
Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	4,332	14,289
Deduct consideration received on disposals		
7. Deduct amortization of premium.		8,801
Total foreign exchange change in book/adjusted carrying value		
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)	30,243,537	43,630,593
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	30,243,537	43,630,593

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)	264,987,800
2.	Cost Paid/(Consideration Received) on additions.	129,339,829
3.	Unrealized Valuation increase/(decrease)	3,758,008
4.	SSAP No. 108 adjustments.	
5.	Total gain (loss) on termination recognized	12,314,140
6.	Considerations received/(paid) on terminations.	12,314,140
	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(544, 190)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	290,972,564
11.	Deduct nonadmitted assets.	
12.	Statement value at end of current period (Line 10 minus Line 11)	290,972,564

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year	ır)			2,324,953
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Foo	tnote – Cumulative Cash Cl	nange column)		(502,817)
3.1 Add:				
Change in variation margin on open contracts – Highly Effective Hed	lges			
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	1,972,870			
3.14 Section 1, Column 18, prior year	21,550	1,951,320		
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	1,972,870			
3.24 Section 1, Column 19, prior year plus	21,550			
3.25 SSAP No. 108 adjustments		1,951,320	1,951,320	
3.3 Subtotal (Line 3.1 minus Line 3.2)				
4.1 Cumulative variation margin on terminated contracts during the year				
4.2 Less:				
4.21 Amount used to adjust basis of hedged item				
4.22 Amount recognized				
4.23 SSAP No. 108 adjustments				
4.3 Subtotal (Line 4.1 minus Line 4.2)				
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 pr	rior year			
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5	•			
7. Deduct total nonadmitted amounts	•			
8. Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

				_	Replication	n (Syntne	tic Asset)	Transactions Open a	s of Current State						
		Replication (Synthetic				1	1			Componer	nts of the Repli	cation (Synthetic Asset) Tr			
1	2	3	4	5	6	7	8		e Instrument(s) Open	4.	40		Cash Instrument(s) Held	15	40
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Replication	(Synthetic Asset) Transactions Op	en													
	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN														
12766*AB5	. CASTLE INC SR NT 4.75%	2.A	250,000,000	8,977,766	(8,037,315)	.10/27/2022.	.10/31/2042.	Interest Rate Swap	516,205	(14,858,010)	03115A-AC-7	. AMFAM HOLDINGS INC	2.C FE	8,461,561	6,820,695
	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN														
12766*AB5	CASTLE INC SR NT 4.75%	2.A		1,592,960	1,567,356			Interest Rate Swap			03939A-AA-5	ARCH CAPITAL GROUP LTD	2.A FE	1,592,960	1,567,356
	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR														
12766*AB5	NT 144A 2.8% 9-30-2050 / CROWN CASTLE INC SR NT 4.75%	2 4		2.473.997	2,364,280			Interest Rate Swap			09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO LLC	1.E FE	2,473,997	2,364,280
12700 AbJ	TRSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN			2,473,997	2,304,200			Tillerest Nate Swap				.FINANCE CO LLC		2,413,991	2,304,200
12766*AB5	CASTLE INC SR NT 4.75%	. 2 . A		21,586,437	21,614,856			Interest Rate Swap			21871X-AL-3	.COREBRIDGE FINANCIAL INC	2.B FE	21,586,437	21,614,856
12766*AB5	CASTLE INC SR NT 4.75%	2.A		723,690	774,440			Interest Rate Swap			219350-BP-9	CORNING INC.	2.A FE		774,440
12766*AB5	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN CASTLE INC SR NT 4.75%	2 A		2.927.173	2,874,703			Interest Rate Swap			22822V-AF-8	CROWN CASTLE INC	2.B FE	2,927,173	2,874,703
	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN				,			·							
12766*AB5	CASTLE INC SR NT 4.75% RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	. [2 · A		16,882,632	17 ,291 ,040			Interest Rate Swap				.DOLLAR GENERAL CORPORATION ENTERPRISE PRODUCTS		16,882,632	17 ,291 ,040
12766*AB5	CASTLE INC SR NT 4.75% RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR	. 2 . A		5,973,817	6 ,787 ,520			Interest Rate Swap			29379V-BW-2	OPERATING LLC	. 2.A FE	5,973,817	6 ,787 ,520
12766*AB5	NT 144A 2.8% 9-30-2050 / CROWN CASTLE INC SR NT 4.75%	2.A		3.528.556	3.591.602			Interest Rate Swap			29379V-B0-5	ENTERPRISE PRODUCTS OPERATING LLC	2.A FE	3.528.556	3.591.602
		· 1 = ··· ·		-+		p	p			 			- = · · · · ·		

SCHEDULE DB - PART C - SECTION 1

		Donlingties (Court !	Accet) T	tions	Replicatio	n (Synthe	lic Asset	Transactions Open	as of Current State		nto of the De-	ination (Cunthatia Assat) T	ranaationa		1	
1	2	Replication (Synthetic	Asset) Fransac	tions 5	6	7	8	Deriva	tive Instrument(s) Open		ints of the Repli	cation (Synthetic Asset) T	Cash Instrument(s) Held			
'	2	3	1 7	5	0	,	0	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	
	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR INT 144A 2.8% 9-30-2050 / CROWN											ENTERPRISE PRODUCTS				
12766*AB5	CASTLE INC SR NT 4.75%RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	2.A		5,338,408	5 ,797 ,350			Interest Rate Swap			29379V-BY-8_	OPERATING LLC	2.A FE	5,338,408	5,797,350	
12766*AB5	CASTLE INC SR NT 4.75%	2.A		3,841,015	3,692,071			Interest Rate Swap			29444U-BJ-4 <u>.</u> .	EQUINIX INC	2.B FE		3,692,071	
12766*AB5	NT 144A 2.3% 9-30-2030 CRONN CASTLE INC SR NT 4.75%. RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR	2.4		5,787,418	5,733,020			Interest Rate Swap			31620R-AL-9	FINANCIAL INC	2.B FE	5,787,418	5,733,020	
12766*AB5	NT 144A 2.8% 9-30-2050 / CROWN CASTLE INC SR NT 4.75%	2.A		1,141,871	1,183,481			Interest Rate Swap			34964C-AG-1	FORTUNE BRANDS HOME &SECURITY INC	2.B FE	1,141,871	1,183,481	
12766*AB5	CASTLE INC SR NT 4.75%	2 . A		6,239,943	6,340,100			Interest Rate Swap			361448-BH-5	GATX CORPORATION	2.B FE		6,340,100	
12766*AB5	CASTLE INC SR NT 4.75%RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	2.A		874,956	884,522			Interest Rate Swap			457187-AD-4	INGREDION INC	2.B FE	874,956	884,522	
12766*AB5	CASTLE INC SR NT 4.75%	2.A		6,473,352	6,113,700			Interest Rate Swap			459506-AS-0		2.C FE		6,113,700	
12766*AB5	CASTLE INC SR NT 4.75%RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	2.A		6,634,497	7 ,483 ,035			Interest Rate Swap				KEURIG DR PEPPER INC	2.B FE		7,483,035	
12766*AB5	CASTLE INC SR NT 4.75%	[Z . A		5,681,466	6,230,140	l	ļ	Interest Rate Swap			49271V-AK-1	KEURIG DR PEPPER INC	2.B FE	5,681,466	6,230,140	

SCHEDULE DB - PART C - SECTION 1

		Donlination (Comth-4:-	1000t) Trans	tions	Replicatio	n (Synthe	iic Asset)	Transactions Open a	as of Current State		nte of the Deal	cation (Synthetic Asset	\ Transactions		
1	2	Replication (Synthetic	Asset) Fransac	tions 5	6	7	8	Derivat	ve Instrument(s) Open	Compone	Tis of the Repli	cation (Synthetic Asset	Cash Instrument(s) Held		
'	2	3	"	5	0	,	0	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
	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN											KEYSPAN GAS EAST			
12766*AB5	CASTLE INC SR NT 4.75%	. 2 . A		6,213,068	6,509,340			Interest Rate Swap			49338C-AC-7_	CORPORATION	2.A FE	6,213,068	6,509,340
12766*AB5	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	2.4		7 , 169 , 687	6,867,990			Interest Rate Swap			534187 -BG -3		2.A FE		6,867,990
12766*AB5	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	2 .A		20 ,514 ,048	20 , 566 , 830			Interest Rate Swap			548661-EM-5_	. LOWES COMPANIES INC	2.A FE	20,514,048	20,566,830
12766*AB5	CASTLE INC SR NT 4.75%	. 2 . A		5,376,023	5,309,360			Interest Rate Swap			548661-DZ-7	LOWES COMPANIES INC	2.A FE	5,376,023	5,309,360
12766*AB5	CASTLE INC SR NT 4.75%	. 2 . A		3,790,461	3,996,850			Interest Rate Swap			559080-AM-8_	PARTNERS LP	2.A FE	3,790,461	3,996,850
12766*AB5	CASTLE INC SR NT 4.75%	. 2 . A		7 ,422 ,657	7 ,553 ,830			Interest Rate Swap			559080-AP-1	PARTNERS LP	2.A FE	7 ,422 ,657	7,553,830
12766*AB5	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	2.4		8,094,789	7,954,600			Interest Rate Swap			559080-AL-0		2.A FE		7,954,600
12766*AB5	CASTLE INC SR NT 4.75%	2.A		7,875,616	7,623,167			Interest Rate Swap				.MARKEL CORPORATION	2.B FE		7,623,167
12766*AB5	CASTLE INC SR NT 4.75%	. Z . A		13,292,317	13,099,854	l	ļ	Interest Rate Swap			.15/U535-AX-2	MARKEL CORPORATION	2.B FE	13,292,317	13,099,854

SCHEDULE DB - PART C - SECTION 1

		5 " " (0 " "			Replication	n (Syntne	tic Asset)	Transactions Open as	of Current State				· ·		
4	2	Replication (Synthetic A	Asset) Transac					Derivativa	Instrument(s) Open	Compone	nts of the Replic	cation (Synthetic Asset) Tra	ansactions ash Instrument(s) Held		
1	2	3	4	5	6	7	8	9	10	11	12	13	ash instrument(s) neid	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
	RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN														
12766*AB5	CASTLE INC SR NT 4.75% RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR	. 2 . A		3,883,893	3,977,418			Interest Rate Swap			574599-BR-6	MASCO CORPORATION	.2.B FE	3,883,893	3,977,418
12766*AB5	NT 144A 2.8% 9-30-2050 / CROWN CASTLE INC SR NT 4.75% RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR	. 2.A		10,671,213	11,185,240			Interest Rate Swap			58013M-FT-6	MCDONALDS CORPORATION	2.A FE	10,671,213	11,185,240
12766*AB5	NT 144A 2.8% 9-30-2050 / CROWN. CASTLE INC SR NT 4.75% RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLCKSTONE HLDGS FIN CO LLC SR NT 144A 2.8% 9-30-2050 / CROWN	. 2.A		8 ,277 ,020	8,424,675			Interest Rate Swap			680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA.	2.B FE	8,277,020	8,424,675
12766*AB5	NI 1444 2.8% 9-30-2030 / CROWN CASTLE INC SR NT 4.75%. RSAT-ARCH CAP GROUP LTD SR NT 3.635% 6-30-2050 / AMFAM HLDGS INC SR NT 144A 2051 / BLACKSTONE HLDGS FIN CO LLC SR NT 1444 2.8% 9-30-2050 / CROWN	. 2.A		9,985,310	9,862,000			Interest Rate Swap			694476-AF-9	PACIFIC LIFECORP	1.G FE	9,985,310	9,862,000
12766*AB5	CASTLE INC SR NT 4.75%	. 2 . A		13,416,608	13,897,840			Interest Rate Swap				.VODAFONE GROUP PLC	2.B FE	13,416,608	13,897,840
12766*AB5	CASTLE INC SR NT 4.75%	. 2 . A		.4,165,201	4,516,700			Interest Rate Swap			92857W-BS-8	.VODAFONE GROUP PLC	2.B FE	4,165,201	4,516,700
999999999	9 Totals			236,827,866	223,631,595	XXX	XXX	XXX	516,205	(14,858,010)	XXX	XXX	XXX	236,311,661	238,489,605

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STATEMENT AS OF MARCH 31, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First C	Quarter	Second	Quarter	Third (Quarter	Fourth	Quarter	Year T	o Date
	1	2 Total Replication (Synthetic Asset) Transactions	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions	5	6 Total Replication (Synthetic Asset) Transactions	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions	9	10 Total Replication (Synthetic Asset) Transactives
	Number of Positions	Statement Value	Number of Positions	Statement Value	Number of Positions	Statement Value	Number of Positions	Statement Value	Number of Positions	Statement Value
Beginning Inventory	1	236,523,501							1	236 , 523 , 501
Add: Opened or Acquired Transactions										
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	304,365	XXX		XXX		XXX		XXX	304,365
Less: Closed or Disposed of Transactions										
Less: Positions Disposed of for Failing Effectiveness Criteria										
Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	236,827,866							1	236,827,866

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	294,463,688
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	
3.	Total (Line 1 plus Line 2)	
4.	Part D, Section 1, Column 6	464,228,792
5.	Part D, Section 1, Column 7	(171,434,091)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	407,511,632
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	
10.	Part D, Section 1, Column 9	671,173,714
11.	, , -	
12.	Total (Line 9 minus Line 10 minus Line 11)	(100,975)
		Potential Exposure Check
13.	Part A, Section 1, Column 21	11,392,012
14.	Part B, Section 1, Column 20	2,945,600
15.	Part D, Section 1, Column 12	22,721,870
16.	Total (Line 13 plus Line 14 minus Line 15)	(8,384,258)

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
Book/adjusted carrying value, December 31 of prior year		50,051,926
Cost of cash equivalents acquired		
3. Accrual of discount		123,062
Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(336)
Deduct consideration received on disposals		4,737,313,337
7. Deduct amortization of premium		43,380
Total foreign exchange change in book/adjusted carrying value		
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)		7,112,001
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	57,000,584	7,112,001

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STATEMENT AS OF MARCH 31, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE A - PART 2

		Showir	ng All Real Es	tate ACQUIRED AND ADDITIONS MADE During the Current	t Quarter			
1			4	5	6	7	8	9
	Loc	ation						
	2	3	1		Actual Cost			Additional Investment
					at		Book/Adjusted Carrying Value Less Encumbrances	Made After Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor	Time of Acquisition	Amount of Encumbrances	Less Encumbrances	Acquisition
					 		 	
								• • • • • • • • • • • • • • • • • • • •
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	-		ļ		ļ			
	1				·····		†	
0399999 Totals		l · · · · · · · · · · · · · · · · · · ·	·					

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract" 1 Location 4 5 6 7 8 Changes in Book/Adjusted Carrying Value Less Encumbrances 14 15 16 17 18 19																				
	1	Loc	cation	4	5	6	7	8	Changes	s in Book/Adjus	ted Carrying Va	alue Less Encu	mbrances	14	15	16	17	18	19	20
		2	3	1			Expended		9	10	11	12	13							
							for Additions,			Current									Gross	
								Book/Adjusted		Year's Other-				Book/Adjusted					Income	
								Carrying Value	0	Than-		T-4-1 Ob		Carrying Value		Foreign	Deelleed	T-4-1 O-5-	Earned Less	
				Diamagal			and Changes	Less	Current Year's		Current Year's	in B./A. C.V.		Less	Amounts Received	Exchange Gain	Realized	Total Gain	Interest	Taxes, Repairs and Expenses
	Description of Property	Citv	State	Disposal Date	Name of Purchaser	Actual Cost	Encumbrances	Encumbrances Prior Year	Depreciation	Impairment Recognized	Change in Encumbrances		Change in B./A. C. V.	on Disposal	During Year	l (Loss) on Disposal	Gain(Loss) on Disposal	(Loss) on Disposal	Incurred on Encumbrances	Incurred
H	Description of Froperty	Oity	Otate	Date	Ivanic or r dichasci	Actual Cost	Litearibrances	THOI TOU	Depreciation	recognized	Liteumbrances	(11-3-10)	D./A. O. V.	оп Бізрозаі	During rear	Бізрозаі	Бізрозаі	Бізрозаі	Liteumbranees	incurred
																I				
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ŀ	0399999 Totals																			
L	UJJJJJJ I Ulais						1		1	1			l .	1		1			1	1

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During t	the Current Quarter
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1	Location		4	5	6	7	8	9
	2	3						
						Actual Cost at	Additional Investment Made	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Far								
	idential Mortgages – Insured or Guaranteed							
Mortgages in Good Standing - Res								
	mmercial Mortgages - Insured or Guaranteed							
Mortgages in Good Standing - Com		I.m.		10/00/0040	40.000		0.004.040	4 000 000 000
	Las Vegas New York	NV		12/30/2016	10.208 7.358			
		. NY		12/30/2010			7.704.061	
	nding - Commercial Mortgages - All Other						7,704,001	5,145,000,000
Mortgages in Good Standing - Mez	zantne Loans nding – Total Mortgages in Good Standing (sum o	f 0400000 through 0600000					7.704.061	5.145.000.000
Restructured Mortgages - Farm Mo		1 0199999 (1110ugii 0099999)					7,704,001	5,145,000,000
	ntgages ntial Mortgages - Insured or Guaranteed							
Restructured Mortgages - Residen								
	cial Mortgages - Insured or Guaranteed							
Restructured Mortgages - Commerc	rial Mortgages - Misured or oddrameed							
Restructured Mortgages - Mezzani	ne Loans							
	over 90 days. Not in Process of Foreclosure - I	Farm Mortgages						
	over 90 days, Not in Process of Foreclosure - I		ranteed					
Mortgages with Overdue Interest	over 90 days, Not in Process of Foreclosure - I	Residential Mortgages - All Other						
Mortgages with Overdue Interest	over 90 days, Not in Process of Foreclosure - (Commercial Mortgages - Insured or Guar	anteed					
Mortgages with Overdue Interest	over 90 days, Not in Process of Foreclosure -	Commercial Mortgages - All Other						
Mortgages with Overdue Interest	over 90 days, Not in Process of Foreclosure - I	Mezzanine Loans						
Mortgages in the Process of Fore	closure – Farm Mortgages							
	eclosure – Residential Mortgages – Insured or G	uaranteed						
	eclosure – Residential Mortgages – All Other							
	eclosure – Commercial Mortgages – Insured or Gu	aranteed						
	eclosure – Commercial Mortgages – All Other							
Mortgages in the Process of Fore	eclosure - Mezzanine Loans			·				
3399999 Totals							7,704,061	5,145,000,000

SCHEDULE B - PART 3

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

					Showing A	ii wortgage Loa	IIIS DISPUSED	, mansiemeu c	n Kepalu Durii	g the Current	Quarter						
1	Location		4	5	6	7		Chang	e in Book Value	/Recorded Inve	stment		14	15	16	17	18
	2	3				Book	8	9	10	11	12	13	Book				
						Value/Re-							Value/Re-				
						corded			Current				corded				
						Investment			Year's				Investment				
						Excluding	Unrealized	Current	Other-Than-	Capitalized	Total	Total Foreign	Excluding		Foreign		
						Accrued	Valuation	Year's	Temporary	Deferred	Change in	Exchange	Accrued		Exchange	Realized	Total Gain
			Loan	Date	Disposal	Interest Prior	Increase	(Amortization)/	Impairment	Interest and	Book Value	Change in	Interest on		Gain (Loss)	Gain (Loss)	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Year	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	Consideration	on Disposal	on Disposal	Disposal
Mortgages closed by repayment	- Oity	Ctato	1,700	7 toquirou	Date	roui	(Booroaco)	71001011011	rtocognizou	Otiloi	(0.0 10.11)	DOOK VAIGO	Бюроса	Consideration	on Biopodai	on Diopodai	Біорооці
958	Mountain View	CA		12/30/2016	02/16/2023	30,129,378							30,129,378	30,129,378			
1091	New York	NY		12/30/2016	02/02/2023	34,079,922							34,079,922				
1023	Clayton.	MO		06/17/2015	02/02/2023	19,806,662							19,806,662				
0199999 - Mortgages closed b	ov repayment					84,015,962							84,015,962	84,015,962			
Mortgages with partial repayme						1 7 7 7 7 7 7 7 7			I				. , ,	, , , , , , ,			
775	Seattle	WA		02/14/2013		81.490							81,490	81,490			
778.	Las Vegas.	NV		03/11/2013		65,731								65,731			
780	Brook I yn.	NY		03/19/2013		120,652							120,652	120,652			
783	Washington	DC	ļ	03/22/2013		61					ļ	ļ	61	61			
789	North Charleston	SC	ļ	06/21/2013							ļ	ļ					
795	Ann Arbor	MI		07/19/2013	ļ	190,396					ļ	ļ	190,396	190,396			
798	Minneapolis	MN	ļ	08/08/2013		39,652						ļ	39,652	39,652			
901	Stamford	CT	ļ	08/29/2013	ļ	74,871					ļ	ļ	74,871	74,871			
1906	Wilmington	LNC	1	09/12/2013		144.662			I		1	1	144.662	144.662			

SCHEDULE B - PART 3

Chausing All Martenage Leans DICDOCED	Transferred or Renaid During the Current Quarter

					Showing Al	II Mortga	ge Lo	ans DISPOSED	, Transferred	or Repaid Durin	ng the Current	Quarter						
1	Location 4 5 6 7								Chang	je in Book Value	e/Recorded Inve	estment		14	15	16	17	18
	2	3				Boo Value, cord	'Re- ed	8	9	10 Current	11	12	13	Book Value/Re- corded				
			Loan	Date	Disposal	Investr Exclud Accru Interest	ding ied Prior	Unrealized Valuation Increase	Current Year's (Amortization)/	Year's Other-Than- Temporary Impairment	Capitalized Deferred Interest and	Total Change in Book Value	Total Foreign Exchange Change in	Investment Excluding Accrued Interest on		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss) on
Loan Number	City Oceans i de	State	Туре	Acquired09/26/2013	Date	Yea	ar 67,103	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal 67,103	Consideration 67,103	on Disposal	on Disposal	Disposal
911	Lorton	VA		11/01/2013			64,109				<u> </u>		†		64,109			i
912.	Clifton	NJ		11/01/2013 10/29/2013 10/18/2013		1	14 238							114 238	114 238			ļ
913	New York	NY		10/18/2013		1	00,664			ļ	ļ	ļ	ļ	100,664	100,664			<u> </u>
920 921	MorrisvilleMorrisville	NC		12/30/2013 12/30/2013			91,679				 		·					
922	Beverly Hills	CA		12/30/2015			17,628			·	†	†	†	117,628	117,628			I
932	New York	NY		05/29/2014			67.692							67 692	67.692			
934	Elizabeth	NJ		05/30/2014			73,980				ļ		ļ	73,980	73,980			·
936 <u></u> 954	Cary	NC		07/02/2014			52,534 01,363				 		 	62,534 101,363	62,534			f
954.	Franklin	TA	+	09/17/2014		2	78 879			t	t	†	t	278,879	278 879			Í
958.	Mountain View	CA	1	12/31/2016			98,391			İ	I		İ	1	98,391			
959.	0xnard	CA		09/30/2014		1	98,391 35,539 07,007 07,333						ļ	185 539	185 539			
973	Boston	MA		12/15/2014		21	07,007			ļ	ļ		ļ	207,007 107,333	207,007 107,333			<u> </u>
980 <u></u> 983 <u>.</u>	MadisonMountain View.	CA		12/19/2014		11	07,333 69,545			ł	 	·	 	107,333	107,333			i
984	Dallas	TX		12/30/2014		'	37,331						†	87,331				i
986	Mason	0H		01/08/2015		1 :	32 721							82 721	82,721			
993	San Diego	. CA		03/02/2015 03/06/2015 04/07/2015		1!	95,587 68,721 04,067							195,587 168,721	195,587			
994 998	Bloomington	IN NY		03/06/2015		10	08,721				 		-	168 , 721 104 , 067	168,721 104,067			
999	Bedford.	NH		03/26/2015		1 :	32 135				†		†	82 135				i
1000.	Columbia	SC		03/31/2015		1;	38,534 38,513								138,534			
1005	Omaha	NE		I 04/17/2015 I			38,513			ļ	ļ		ļ	I 88.513	I 88 513			
1008. 1010.	Oro Valley	AZ CA		12/30/2016 05/11/2015			35,751 34,110											
1013.	Schererville	IN		06/03/2015		11	00,040			 	 	†	 	100,040	100,040			i
1016	Dallas	TX		05/22/2015		1	71.969							171,969	171 969			1
1017	Draper	UT		06/16/2015		5	32,916							582,916	582,916			ļ
1020	Sacramento	CA		06/19/2015		1)1,201				ļ		ļ	101,201	101,201			·
1022. 1023.	Dallas	TX		06/12/2015			08,898				·····		†	108,898 94,316	108,898			
1024	Lexington	ΚΥ		06/12/2015			32,191							82,191	l 82.191			l
1030	Los Angeles	CA		08/03/2015		1 1	84 846							64,846				
1032	Santa Monica	CA		12/30/2016			32,654				ļ		ļ		82,654			·
1046	Elk Grove	CA	+	12/30/2015 10/01/2015 09/15/2015		ļ	93,542	····		 	ł	+	 	93,542 99,701	93,542			
1049	Boston	MA	1	09/30/2015		1	99,701 07,562			İ	İ	İ	İ	107,562	99,701 107,562			i
1050	Omaha	NE	1	I 09/22/2015 I		1 8	33.213				Ī			83.213	l 83 213			ļ
1052	Kennesaw	GA		09/30/2015			56,546 36,757				ļ			56,546	56,546			ļ
1053	Pickerington	OH		10/09/2015		ļ	36,757			 	 		 	86,757	86,757			İ
1064.	Panama City Beach	CA	+	10/20/2015		} ¹ .	10,394			t	†	†	†	110,394 79,322	110,394 79,322			í
1066.	Queens.	NY		L12/04/2015L			74,033							1 74.033	74,033			
1071	Johns Island	SC		12/17/2015		2	39,192						ļ	280 102	280 102			ļ
1077		DC		01/14/2016			26,523 09,756			ļ	<u> </u>				26,523			İ
1081	Diamond Bar	CA	+	03/31/2016 12/16/2016		1 1	19 858	·····		ł	 	†	†	110 858	109,756			ſ
1092	Chandler	AZ	1	02/09/2017		1	71,559			1	İ	1	İ	171,559	171,559			İ
1106	Park City	UT		12/27/2017		L	73,199							73,199	73.199			ļ
1108	Philadelphia.	PA		01/09/2018			37,435			ļ	ļ	}		37,435	37,435			·
1111 1112	Baltimore	MD		01/31/2018 02/12/2018			36,290 32,532			 	 	·	ł					
1115	San Diego	CA	†	04/20/2018			64,497			t	t	T	t		64,497			· · · · · · · · · · · · · · · · · · ·
1119	Pittsburgh	PA		08/30/2018			699							L	64.699			
1120	Rochester	NY		08/02/2018		11	01,055			<u> </u>	L		<u> </u>	101,055	101,055			

SCHEDULE B - PART 3

Oliver 1 All Maria	I BIODOGED	T	B 3 - 4 - 4 - 0
Snowing All Mortgage	E LOANS DISPUSED.	Transferred or Rebaid	During the Current Quarter

1	Location		4	5	6	7		Chang	e in Book Value	Recorded Inve	estment		14	15	16	17	18
	2	3				Book	8	9	10	11	12	13	Book				
						Value/Re-							Value/Re-				
						corded			Current				corded				
						Investment			Year's				Investment				
						Excluding	Unrealized	Current	Other-Than-	Capitalized	Total	Total Foreign	Excluding		Foreign		
						Accrued	Valuation	Year's	Temporary	Deferred	Change in	Exchange	Accrued		Exchange	Realized	Total Gain
			Loan	Date	Disposal	Interest Prior	Increase	(Amortization)/	Impairment	Interest and	Book Value	Change in	Interest on		Gain (Loss)	Gain (Loss)	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Year	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	Consideration	on Disposal	on Disposal	Disposal
1121	Westminster	CO		08/20/2018		56,243	(======)				(0 0 10 11)		56,243	56,243			
1122.	Baltimore	MD		09/05/2018		45,811							45,811	L45.811			
1125	Frisco	TX	<u> </u>	10/05/2018		151,067							151,067	151,067			1
1126	. Cleveland	OH		10/18/2018		21,656							21,656	21,656			ļ
1130	San Jose	CA		12/10/2018		80,257							80,257				
1135	Los Angeles	CA		12/27/2018		29,837			ļ			ļ	29,837	29,837			ļ
1136	. Bothell	WA		02/25/2019		62,264					ļ	ļ	62,264	62,264			ļ
1138	. Coconut Grove	<u>F</u> L		04/11/2019		99,070							99,070	99,070			
1141	. Newtown Square	PA		06/25/2019		136,016			ļ			ļ	136,016	136,016			ļ
1142	. Sacramento.	CA		06/26/2019		120,649			ļ				120,649	120,649			ļ
1144	. Yonkers.	NY		07/02/2019		194,636							194,636	194,636			
1146		GA		08/16/2019 09/24/2019		69,259 1,472,961						+	69,259 1,472,958	69,259 1,472,958			
1100	Coconut Grove.	ING		11/15/2022		53,853			 		 	 					t
0200000 Most sages with now		FL		11/13/2022		9.952.443							9.952.440	9.952.440			
0299999 - Mortgages with par	trai repayments					9,932,443							9,932,440	9,932,440			
Mortgages disposed																	
Mortgages transferred	T				ı	1	<u> </u>	I	1	I			1	1		I	
0500000 T + 1						00.000.405					 		00.000.400	00 000 400			
0599999 Totals						93,968,405			1				93,968,402	93,968,402			1

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter Location 10 NAIC Designation,

			,	of	NAIC Designation, NAIC Designation Modifier	Date	Туре	Actual			Commitment	Percentage
CUSIP Identification	Name or Description	City	State	Vendor or General Partner	and SVO Administrative Symbol	Originally Acquired	and Strategy	Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	of Ownership
	duction - Unaffiliated	City	State	General Faither	Symbol	Acquired	Strategy	Acquisition	I Made Arter Acquisition	Lincumbrances	invesiment	Ownership
	duction - Affiliated											
Transportation E	quipment - Unaffiliated											
	quipment - Affiliated											
Mineral Rights -												
Mineral Rights -												
	Private Funds with Underlying Assets Have											
	Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds with Underlying Assets Have Private Funds With Underlying Assets Have Private Funds With Underlying Assets Have Private Funds With Underlying Assets Have Private Funds With Underlying Assets Have Private P				atad							
	Private Funds with Underlying Assets Have											
	Private Funds with Underlying Assets Have				<u> </u>							
	Private Funds with Underlying Assets Hav											
Non-Registered	Private Funds with Underlying Assets Hav	ving Characteristics of: C	Other Fixed Income I	nstruments - Unaffiliated								
	Private Funds with Underlying Assets Hav											
	artnership or Limited Liability Company In											
	artnership or Limited Liability Company Int											
	artnership or Limited Liability Company Int		Assets Having the Ch		ts - NAIC Designation Not Assig		S Valuation Office (SVO) - L	Jnaffiliated	004 000			T
	AEA MEZZANINE FUND IV LP AEA MEZZANINE FUND III LP	Stamford Stamford	.UI	AEA Mezzanine Management AEA Mezzanine Management		07/27/2018 08/16/2013			201,303			1.800
	MB SPECIAL OPPORTUNITIES FUND II, LP	Dover	DF	MB Special Opportunites Fund GP, LLC		08/16/2013	· 		1,550,757			2.110
	Venture, Partnership or Limited Liability Co		nderlying Assets Hav				Securities Valuation					3.000
Office (SVO) - U		ompany intorcoto with or	nacrying 7 loods ria	and the characteristics of the amount	TO Designation	Triot / toolgilou by the	Codinios valdation		1,755,445			XXX
Joint Venture, P	artnership or Limited Liability Company In	terests with Underlying A	Assets Having the Ch	naracteristics of: Fixed Income Instrumen	ts - NAIC Designation Not Assig	ned by the Securities	Valuation Office (SVO) - A	Affiliated				
	artnership or Limited Liability Company In		Assets Having the Ch	naracteristics of: Common Stocks - Unaf	filiated	•						
	BLACKROCK GLOBAL INFRASTRUCTURE DEBT ISSUEF		. DE	GID Program US GP LLC		05/28/2021			6,871,432			
	DEXTRA STRATEGIC PARTNERS B-2 LP	Various		Dextra Strategic Partners B-2 LP		12/19/2022			21,124,141			
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATOPM FUND, LE PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF		. DE	PineBridge		06/22/2020			10,099,985			
000000-00-0	L.P.	Wilmington	DE	PineBridge Private Credit III		09/30/2022			1,212,916			
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A, LP	Wilmington	DE	GF Capital Private Equity GP II, LLC		06/06/2014						6.420
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC	Wilmington	. DE	JH Killington Communications, LLC		03/20/2021						
	MANULIFE INFRASTRUCTURE FUND II, LP	Wilmington	.DE	John Hancock Infrastructure GP, LLC		02/05/2021			9,666,861			
000000-00-0 000000-00-0	MSA ACCELERATION PARTNERS, LP OAKTREE OPPORTUNITIES FUND XI	Wilmington Cavman Island	DE	MSA Acceleration Parterns, LP Oaktree		01/19/2022						
	PT ARTIC FUND I. LP	Anchorage	. LYM	PT Artic Fund I GP. LLC		11/09/2015						13.590
	REDBIRD SERIES 2019 LP.	Wilmington.	DF	RedBird Series 219 GenPar LLC		05/04/2021			2,706,419			35.210
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild		04/24/2018			1,656,720			7 . 140
1999999 - Joint '	Venture, Partnership or Limited Liability Co	ompany Interests with U	nderlying Assets Hav	ring the Characteristics of: Common Sto	cks - Unaffiliated		•		78,716,032			XXX
	artnership or Limited Liability Company In	terests with Underlying A	Assets Having the Ch	naracteristics of: Common Stocks - Affilia	nted							
	CAMPA COLLATERAL EQUITY FUNDED.	Various	ļ	Campa		10/13/2021			648,255			
	FITZCARRALDO FUNDING LLC.	Various	-	Fitzcarraldo		08/17/2020	.					15.010
	G-ONE EQUITY FUNDED MOLLY AIDA FUNDING LLC	Various Various	t	G-OneMolly Aida		11/24/2021						15.100
	Venture, Partnership or Limited Liability Co		nderlying Assets Hav		cks - Affiliated	00/11/2020	.		1,536,567			XXX
	artnership or Limited Liability Company Int								1,000,007			
	artnership or Limited Liability Company In				<u>~</u>							
	ASPEN.	Various	2	GRE-Aspen Funding, LLC		12/29/2022						
000000-00-0	BIRCH	Various		GRE-Birch Funding, LLC		12/29/2022			23,246,730			
000000-00-0	PINE	Various	-	GRE-Pine Funding, LLC		12/29/2022			14,278,730			
	SAMARA	Various		GRE-Samara Funding, LLC		12/29/2022						•
000000-00-0	SPRUCE Services on Limited Liability Co	Various	ndorlying Aposts I Is	GRE-Spruce Funding, LLC	Affiliated	12/29/2022	.					XXX
	Venture, Partnership or Limited Liability Co artnership or Limited Liability Company Int								84,3/2,3/6			
	artnership or Limited Liability Company International Inte											
	artnership or Limited Liability Company In											
	artnership or Limited Liability Company In											
	ures, etc. – Unaffiliated											
SFG123-45-5	HOMESTEADERS LIFE	Various				03/31/2023		20,000,000)			

20,000,000 XXX

Surplus Debentures, etc. - Affiliated Collateral Loans - Unaffiliated

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDIT	TIONS MADE During the Current Quarter
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				Showing Other Long-reini in			• t= = = ag a •					
1	2	Lo	ocation	5	6	7	8	9	10	11	12	13
		3	4	Name	NAIC Designation,							
				of	NAIC Designation,	Date	Type	Actual			Commitment	Percentage
CUSIP				Vendor or	and SVO Administrative	Originally	and	Cost at Time of	Additional Investment	Amount of	for Additional	of
Identification	Name or Description	City	State	General Partner	Symbol	Acquired	Strategy	Acquisition	Made After Acquisition	Encumbrances	Investment	Ownership
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN.	Various		ATHOS.		12/19/2022			1,379,109			
2999999 - Colla	teral Loans - Unaffiliated	•	•	•			•		1,379,109			XXX
Collateral Loans	s - Affiliated											
BGH79L -81 -5	CAMPA COLLATERAL EQUITY FUNDED.	Various		Campa		10/13/2021	I		1.944.766			-
	FITZCARRALDO FUNDING LLC.	Various		Fitzcarraldo		08/17/2020						
	MOLLY AIDA FUNDING LLC	Various		Molly Aida		08/17/2020			886,124			
	teral Loans - Affiliated			1)					3.323.561			XXX
	oans - Unaffiliated								-10-0100			
Non-collateral L												
Capital Notes -												-
Capital Notes -												
	deral Low Income Housing Tax Credit - Unaff	iliated										
	deral Low Income Housing Tax Credit - Affilia											
	d Federal Low Income Housing Tax Credit - U											
	d Federal Low Income Housing Tax Credit - A											
	ate Low Income Housing Tax Credit - Unaffilia											
	ate Low Income Housing Tax Credit - Affiliated											
	d State Low Income Housing Tax Credit - Un											
	d State Low Income Housing Tax Credit - Affi											
	ncome Housing Tax Credit - Unaffiliated	atou										
	ncome Housing Tax Credit - Affiliated											
	Finance Investment - Unaffiliated											
	hes or Interests with Underlying Assets Havin	n Characteristics of	Fixed Income Instru	ments - I Inaffiliated								
	nes or Interests with Underlying Assets Havin											
	nes or Interests with Underlying Assets Havin											
	hes or Interests with Underlying Assets Havin											
	nes or Interests with Underlying Assets Havin											
	nes or Interests with Underlying Assets Havin											
	nes or Interests with Underlying Assets Havin											
	hes or Interests with Underlying Assets Havin											
	hes or Interests with Underlying Assets Havin											
	hes or Interests with Underlying Assets Havin											
	hes or Interests with Underlying Assets Havin			iiiiiatou								
	hes or Interests with Underlying Assets Havin											
	s of Assets - Unaffiliated	ig Griaracteristics UI	. Gardi - Aililiateu									
	s of Assets - Offamiliated											
	otals - Unaffiliated							20,000,000	81.850.586			XXX
6199999 – Subt								20,000,000	89.232.504			XXX
6299999 Totals								20.000.000	***			XXX
OZDODO I UIDIS								20,000,000	17 1,000,090	l		۸۸۸

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		Chang	e in Book/Adj	usted Carryin	g Value		15	16	17	18	19	20
		3	4				[9	10	11	12	13	14	1					
							Book/		Current	Current				Book/Adjusted					
							Adjusted		Year's	Year's		Total	Total	Carrying					
							Carrying		(Depreciation)	Other-Than-		Change	Foreign	Value		Foreign	Realized	Total	
					Date		Value Less	Valuation	or	Temporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	
CUSIP	Name or			Name of Purchaser or	Originally	Disposal	Encumbrances	Increase	(Amortization)/	Impairment	Interest	B./A.C.V.	Change in	Encumbrances		Gain (Loss)	(Loss) on	(Loss) on	Investment
Identification	Description	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(9+10-11+12)	B./A.C.V.	on Disposal	Consideration	on Disposal	Disposal	Disposal	Income

Oil and Gas Production - Unaffiliated Oil and Gas Production - Affiliated

Transportation Equipment - Unaffiliated

Transportation Equipment - Affiliated

Mineral Rights - Unaffiliated

Mineral Rights - Affiliated

Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated

SCHEDULE BA - PART 3

					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
				Showing Other Long-Term Inve	sted Asset	s DISPOSE	D, Transfer	red or Re											
1	2	Location		5	6	7	8		Chang	je in Book/Adj	usted Carryin	ıg Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/		Current	Current				Book/Adjusted					
							Adjusted		Year's	Year's		Total	Total	Carrying					
							Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Change	Foreign	Value		Foreign	Realized	Total	
					Date	l	Value Less	Valuation	or	Temporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	1
CUSIP	Name or	a		Name of Purchaser or	Originally	Disposal	Encumbrances	Increase	(Amortization)	Impairment	Interest	B./A.C.V.	Change in	Encumbrances		Gain (Loss)	(Loss) on	(Loss) on	
Identification	Description A	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(9+10-11+12	B./A.C.V.	on Disposal	Consideration	on Disposal	Disposal	Disposal	Income
	ate Funds with Underlying Assets Having																		
	ate Funds with Underlying Assets Having																		
	ate Funds with Underlying Assets Having			<u>:</u>															
	ate Funds with Underlying Assets Having			anta Unaffiliatad															
000000-00-0	ate Funds with Underlying Assets Having AEA MEZZANINE FUND III LP	Stamford	ncome instrum	AEA Mezzanine Management	1 09/16/2013	1 01/10/2023	10.403		1	1	1	1	1	10.403	10.403	1	ı		
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II, LP	Dover	DF	MB Special Opportunites Fund GP. LLC	01/02/2020	01/19/2023 03/09/2023	347 .212			†	†	†	+	347,212	347.212				
	stered Private Funds with Underlying Ass		her Fixed Incor			40070072020	357,615							357,615	357,615				
	ate Funds with Underlying Assets Having						007,010							007,010	001,010		l		
000000-00-0		New York	NY	GPIN IIC	04/01/2013	L_01/30/2023	59.622		1				1	59.622	59.622		I		Т
	stered Private Funds with Underlying Ass		her Fixed Incor	ne Instruments - Affiliated		4	59.622							59,622	59,622				
	ership or Limited Liability Company Intere				AIC Designation	on Assigned h		s Valuation	Office (SVO)	- Unaffiliated		1		00,022	30,022		I		
	ership or Limited Liability Company Intere																		
	ership or Limited Liability Company Interes										ted								
	ership or Limited Liability Company Interes																		
	ership or Limited Liability Company Interes					I tot AssigII	ou by the occi	ovaiua	011100 (01	, , anniated	•								
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP.	Various	ig and offaracte	Dextra Strategic Partners B-2 LP		03/31/2023_	9,982,216						1	9,982,216	9 ,982 ,216				T
000000-00-0	54 MADISON PARTNERS	New York	NY	ManCo GP.	01/11/2016.	02/01/2023	4,531,385		1	I	I	I	I	4,531,385	4,531,385				
000000-00-0	VINE MEDIA OPPORTUNITIES FUND IV, LP	Wilmington	DE	Vine Alternative Invstments IV, LP	12/13/2018.	03/20/2023	211,517			ļ	ļ	ļ		211,517	211,517				
000000-00-0		Wilmington		MSA Acceleration Parterns, LP	01/19/2022	03/09/2023_	496,388			ļ				496,388	496,388				
1999999 - Joint Vent	ture, Partnership or Limited Liability Comp	pany Interests with Underlying As	ssets Having the	e Characteristics of: Common Stocks - L	Unaffiliated		15,221,506							15,221,506	15,221,506				
Joint Venture, Partne	ership or Limited Liability Company Interes	sts with Underlying Assets Havin	g the Characte																
40166L - 30 - 7	PDFNI 2012-E2 1	Various		MBS PAYDOWN.	12/01/2016.	01/19/2023 01/18/2023	141,456	7,094				7,094		148,549	148,549				
40166L -70 -3	PDFNI 2013-E2 SER3	Various		MBS PAYDOWN.	12/01/2016.	01/18/2023	25,384	20,780				20,780			46 , 165				4 740 00
40168P-BM-9 40168P-BN-7	PDFNI 2016-E2 1	Various		VARIOUS	12/01/2016.	01/31/2023 01/31/2023	1,713,801 1,969,637			+	 	 	+	1,713,801	1,713,801 1.969.637				1 ,742 ,29
40168P-BP-2	PDFNI 2016-E2 3	Various		VARIOUS	12/01/2016	D1/31/2023	1,405,732				†	†	·	1,405,732	1,405,732				129,75
40168P-BQ-0.	PDFNI 2017-E2 E24	Various_		MBS PAYDOWN	05/09/2017	01/31/2023	1,481,635		1		1			1,481,635	1,481,635				41,18
40168P-BR-8	PDFNI 2017-E2 5	Various		MBS PAYDOWN	06/09/2017.	01/31/2023	1,271,760							1,271,760	1,271,760				36 , 14
45032M - AG - 3	ISAIL 2013 SENIOR A.	Various		MBS PAYDOWN	12/01/2016	01/10/2023	80,468	71,636		<u> </u>		71,636		122,104	122,104		1,435	1,435	, ,
	ture, Partnership or Limited Liability Comp				Affiliated		8,089,873	99,510				99,510		8,159,383	8,159,383		1,435	1,435	2,096,23
	ership or Limited Liability Company Interes																		
	ership or Limited Liability Company Interes																		
Joint Venture, Partne	ership or Limited Liability Company Interes	sts with Underlying Assets Havin	g the Characte	ristics of: Mortgage Loans - Unaffiliated															
	BLACKROCK US REAL ESTATE SENIOR																		
000000-00-0	MEZZANINE DEBT FUND LP.	Wilmington	. DE	BlackRock US Real Estate Sr Mezz Debt GP.		03/24/2023	14,287,594							14,287,594	14,287,594				
	ture, Partnership or Limited Liability Comp				Unaffiliated		14,287,594				I			14,287,594	14,287,594				
	ership or Limited Liability Company Intere																		
	ership or Limited Liability Company Intere																		
	ership or Limited Liability Company Intere	sts with Underlying Assets Havin	g the Characte	ristics of: Other - Affiliated															
Surplus Debentures,																			
Surplus Debentures,																			
Collateral Loans - Un																			
BGH7BP-GB-2		Various			01/12/2022	03/21/2023_						ļ		448,400	448,400				4,51
2999999 - Collateral							448,400				L			448,400	448,400				4,51
Collateral Loans - Aff																			
Non-collateral Loans			·																
Non-collateral Loans				<u> </u>															
Capital Notes - Unaff																			
Capital Notes - Affilia																			
	Low Income Housing Tax Credit - Unaffili																		
	Low Income Housing Tax Credit - Affiliate																		
Non-Guaranteed Fed	deral Low Income Housing Tax Credit - U	naffiliated																	
Non-Guaranteed Fed	deral Low Income Housing Tax Credit - A	ffiliated																	
Guaranteed State Lo	ow Income Housing Tax Credit - Unaffiliate	ed																	
Guaranteed State Lo	ow Income Housing Tax Credit - Affiliated																		
Non-Guaranteed Sta	ate Low Income Housing Tax Credit - Una	ffiliated																	
Non-Odaranicca Ota																			
	ate Low Income Housing Tax Credit - Affili	ated																	

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																		
1	2	Location		5	6	7	8		Change	e in Book/Adjı	ısted Carryin	g Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						.
							Book/		Current	Current				Book/Adjusted					
							Adjusted		Vear's	Year's		Total	Total	Carrying					
							Carrying	Unrealized	(Depreciation)	Other-Than-		Change	Foreign	Value		Foreign	Realized	Total	
					Date		Value Less	Valuation	or	Temporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	
CUSIP	Name or			Name of Purchaser or	Originally	Disposal	Encumbrances	Increase	(Amortization)/	Impairment	Interest	B./A.C.V.				Gain (Loss)	(Loss) on	(Loss) on	Investment
Identification	Description	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(9+10-11+12)	B./A.C.V.	on Disposal	Consideration	n on Disposal	Disposal	Disposal	Income
	Housing Tax Credit - Affiliated																		
	ice Investment - Unaffiliated																		
	Interests with Underlying Assets Having																		
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
	Interests with Underlying Assets Having																		
Residual Tranches or I	Interests with Underlying Assets Having	Characteristics of: Preferred Sto	ock - Unaffiliate	ed															
	Interests with Underlying Assets Having																		
	Interests with Underlying Assets Having																		
Residual Tranches or I	Interests with Underlying Assets Having	Characteristics of: Real Estate -	Affiliated																
Residual Tranches or I	Interests with Underlying Assets Having	Characteristics of: Mortgage Lo	ans - Unaffiliat	ted															
Residual Tranches or I	Interests with Underlying Assets Having	Characteristics of: Mortgage Lo	ans - Affiliated																
Residual Tranches or I	Interests with Underlying Assets Having	Characteristics of: Other - Unaff	filiated																
Residual Tranches or I	Interests with Underlying Assets Having	Characteristics of: Other - Affilia	ited																
Any Other Class of Ass	sets - Unaffiliated																		
Any Other Class of Ass	sets - Affiliated																		
6099999 - Subtotals -	- Unaffiliated						30,315,116							30,315,116	30,315,116				4,517
6199999 - Subtotals -	- Affiliated						8,149,495	99,510				99,510		8,219,005	8,219,005		1,435	1,435	2,096,234
6299999 Totals							38,464,611	99,510				99,510		38,534,121	38,534,121		1,435	1,435	2,100,751

SCHEDULE D - PART 3

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

			Shov	v All Long-Term Bonds and Stock Acquired During the Cu	rrent Quarter				
1	2	3	4	5	6	7	8	9	10
									NAIO Darious stirus
									NAIC Designation,
									NAIC Designation Modifier and SVO
CUSIP					Number of	Actual	5	Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
Bonds - U.S. Gove	Ernments Teul P 5 00 02/42 02/25 /A)		02/23/2023	ITD SECUDITIES II C	XXX	8,000,000	8,000,000		1.B FE
3133EL -Z9 -8	FFCB 1.99 07/40-07/21 (A)		01/24/2023	TD SECURITIES LLC	xxx	4,044,000	6,000,000		1.A
3133EP - AY - 1	FFCB 4.94 02/38 - 02/26		02/09/2023	NOMURA INC. FTN FINANCIAL	XXX	11,200,000	11,200,000		1.A FE
3133EP-BT-1	FFCB 6.25 02/43 - 02/24 (A)		02/21/2023	FTN FINANCIAL	XXX		8,000,000		1.A FE
88059F-BP-5] IVASP 0.0 04/01/36		03/03/2023	NOMURA INC.	XXX	1,755,180	9,000,000		1.A
88059F-CG-4	TVA PRIN STRIP		03/31/2023	EXCHANGED	XXX	1,538,966	13,620,000	50.040	1.A
	Bonds - U.S. Governments					34,538,146	55,820,000	58,042	XXX
Bonds - All Other C									
	es, Territories and Possessions	- aciona							
	ical Subdivisions of States, Territories and Posse		gangias and Au	thorities of Governments and Their Political Subdivisions					
155498-MM-7	ICENTRAL TEX REGI MORTH ITY AUTH	on-Guaranteed Obligations of A	01/09/2023	Inorties of Governments and Their Political Subdivisions [Citigrolip Gloral Markets	I XXX I	1,626,900	2,000,000	1,541	1.G FE
3132WR-RT-2	ER WANSON		01/09/202303/02/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	2,273,053	3,123,129	1,343	1.A
I 3136A0-FK-9	FNR 2011-81 GZ		01/01/202303/31/2023	CAPITALIZED INTEREST.	XXX	13,116	13,116		1.A
3136A7 -PJ -5	FNR 2011-81 GZ. FNR 2012-88 WZ. FNR 2012-149 NZ.		03/31/2023	CITICROUP GLOBAL MARKETS. SUNTRUST ROBINSON HUMPHREY, INC. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	1,383 [1,383		1.A
3136AA - 4L - 6	FNR 2012-149 NZ		03/31/2023	CAPITALIZED INTEREST		29,421	29,421		1.A
3136AR - J3 - 3 3136AU - HZ - 7	FNMA.16-22 FNR 2016-79 AZ		03/31/2023	CAPITALIZED INTEREST	XXXXXX	9,204 34,370	9,204 34.370		1.A 1.A
3136AV -2Z -1	FNR 2017-21 7D		03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	34,570			1.A
3136AV-PM-5	FNR 2017-10 LZ		03/31/2023	CAPITALIZED INTEREST	XXX	8.955	8.955		1.A
3136AW-A9-8	FNR 2017-21 ZD. FNR 2017-10 LZ. FNR 2017-45 ZK. FNR 2018-72 ZB.		03/31/2023	CAPITALIZED INTEREST	XXX	14,521	14,521		1.A
3136B2-7H-9	FNR 2018-72 ZB		03/31/2023	CAPITALIZED INTEREST		71,266	71,266		1.A
3136B2-NL-2 3136B3-BY-5	FNR 2018-53 BZ. FNR 2018-75 ZU. FNR 2018-88 MZ.		03/31/2023 03/31/2023 03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX		13,850 11.527		1.A
3136B3-PT-1	IFNR 2010-73 ZU		03/31/2023	CAPITALIZED INTEREST	XXX	11,527 50,608			1.A 1.A
3136B3-RS-1	IENR 18-89 V/		03/31/2023	CAPITALIZED INTEREST	XXX	35,431	35,431		1.A
3136BG-4G-3	FNR 2021-65 GZ FNR 2021-66 DZ		03/31/202303/31/2023	CAPITALIZED INTEREST	XXX	19,858	19,858		1.A
3136BG-5Y-3	FNR 2021-66 DZ		03/31/2023	CAPITALIZED INTEREST	XXX	15,405	15,405		1.A
3136BG-N3-1 3136BH-J3-4	FNR 2021-56 ZK		03/31/2023	CAPITALIZED INTEREST		16,450			1.A
3136BJ-F5-9	IFNK 2021-49 02		02/24/202303/31/2023	WELLS FARGU.	XXX XXX	1,050,138 4,308	1,714,730		1.A 1.A
3136BJ-JW-6	FNR 2021-69 V7		03/31/2023	WELLS FARGO CAPITALIZED INTEREST. VARIOUS.	xxx		1,545,643	1,715	
3136BJ-WW-1	FNR 2021-76 PZ		03/31/2023	ICAPITALIZED INTEREST	XXX	49,282	49,282	, , , , , ,	1.A
3136BK - JB -9	FNR 2021-85 ZL		03/31/2023	CAPITALIZED INTEREST CAPITALIZED INTEREST	\XXX	11,973	11,973		1.A
3136BK - WK - 4	IFNR 2021-95 JZ		02/24/2022	ICADITALIZED INTEDECT	\XXX		57,793		1.A
3136BK - X6 - 4 3136BK - YR - 7	FNR 2021-49 CZ. FNR 2021-49 CZ. FNR 2021-69 VZ. FNR 2021-76 PZ. FNR 2021-76 PZ. FNR 2021-85 ZL. FNR 2021-94 GZ. FNR 2021-94 GZ. FNR 2021-86 ZT. FNR 2021-86 MZ.		03/31/2023 03/31/2023 03/31/2023 03/31/2023	CAPITALIZED INTEREST	XXX XXX	20,356 12,843	20,356 12,843		1.A 1.A
3136BK-YZ-9	FNR 2021-86 MZ		03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.		83,478	83,478		1.A
3136BL-3U-2			03/31/2023	CAPITALIZED INTEREST	XXX	29,204	29,204		1.A
3136BL -RU-6	FNR 2022-7 ZE		03/31/2023	CAPITALIZED INTEREST.	XXX	32,040	32,040		1.A
3136BL -TN-0	FNR 2022-7 ZE. FNR 2022-7 GZ. FNR 2022-9 Z.		03/31/2023	CAPTIALIZED INTEREST			12,816		1.A
3136BM-AH-1 3136BM-HC-5					XXX XXX	40,738 79,222	40,738 79,222		1.A 1.A
3136BM-KQ-0	FNR 2022-15 .J7		03/31/2023	I CAPITALIZED INTEREST	XXX	105,590			1.A
3136BM-PV-4	FNR 2022-92 BZ. FNR 2022-15 JZ. FNR 2022-17 ZJ. FNR 2022-17 ZJ. FNR 2022-17 ZN. FNR 2022-32 CZ. FNR 2022-32 CZ. FNR 2022-29 ZO.		03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX		36,575		1.A
3136BM-QE-1	FNR 2022-17 ZN		03/31/2023	CAPITALIZED INTEREST	XXX	25,702	25,702		1.A
3136BM-R8-3	FNR 2022-32 CZ		03/31/2023	CAPITALIZED INTEREST	\XXX	51,349 40,572	51,349		1.A
3136BM-W9-5 3136BN-GM-2	FNR 2022-29 ZQFNR 2022-46 CZ		03/31/2023	CAPTIALIZED INTEREST	XXX XXX	40,5/2	40,572 34,646		1.A
3136BN-HB-5	FNR 2022-40 62		03/31/2023 03/31/2023 03/31/2023	IVARIOUS		3,084,231	3, 114, 393	12,869	1.A
3136BN-MA-1	FNR 2022-44 EZ		03/31/2023	VARIOUS CAPITALIZED INTEREST	XXX	57,744	57,744	12,000	1.A
L3136BN-N5-1	I FNR 2022-47 74		03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	57 .528	57,528		1.A
3136BN-NX-0	FNR 2022-37 ZK		03/31/2023	CAPITALIZED INTEREST.	XXX	57,744	57,744		1.A
3136BN-QR-0			03/31/2023	[CAPTIALIZED INTEREST		20,471	20,471		1.A
3136BN-W7-7 3136BP-CM-1			03/31/202303/31/2023	CAPTIALIZED INTEREST	XXX		22,925 167,280		1.A 1.A
3136BP-D4-0	FNR 2022-60 GZ. FNR 2022-77 BZ. FNR 2023-5 CZ.	·····	03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. VARIOUS.	XXX	3,925,417	4,016,667	15,000	1.A
3136BP-DC-2	FNR 2022-64 KZ		03/31/2023	CAPITALIZED INTEREST	XXX		57,099		1.A
			3, 0 ., 2020		····· þ······				-

SCHEDULE D - PART 3

			All Long-Term Bonds and Stock Acquired During the					
1	2	3 4	5	6	7	8	9	10
								NAIC Designation
								NAIC Designatio
CUSIP				Number of	Actual		Paid for Accrued	Modifier and SV0
Identification	Description	Foreign Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Administrative Symbol
3136BP-GE-5	FNR 2022-77 AZ		CAPITALIZED INTEREST	XXX				1.A
I 3136BP-GW-5	FNR 2022-78 AZ	03/31/2023	CAPITALIZED INTEREST.	XXX	55,760	55,760		1.A
3136BP-KF-7	FNR 2022-80 LZ FNR 2022-83 JZ FNR 2022-83 DZ FNR 2022-88 BZ	03/31/2023 03/31/2023 03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	41,820 71,998	41,820 71.998		1.A
3136BP-MM-0 3136BP-MQ-1	FNR 2022-83 JZ		CAPITALIZED INTEREST	XXXXXX	121,204			1.A 1.A
3136BP-NC-1	FNR 2022-88 BZ	03/31/2023	CAPITALIZED INTEREST	XXX				1.A
1 3136BP_0A_2	TENR 2022-82 67		CAPITALIZED INTEREST	XXX	75.753	75.753		1.A
3136BP-ZE-4	FNR 2023-8 ZA FHR 3955 Z FHR 4182 ZK	03/31/2023 03/31/2023 03/01/2023	CAPITALIZED INTEREST. VARIOUS. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	4,846,419	5,020,833 7,324	18,750	1.A
3137AJ-AY-0	FHR 3955 Z		CAPITALIZED INTEREST	XXX	7,324	, ,324		1.A
3137B1-3E-0 3137B2-G3-8	FHR 4206 LZ		CAPITALIZED INTEREST	XXXXXX	22,024 41,249	22,024 41,249		1.A 1.A
3137BF -BH -3	FHR 4413 VZ	03/31/2023 03/01/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	32,090	32,090		1.A
3137BM-XN-1	FHR 4413 VZ	03/31/2023	CAPITALIZED INTEREST	XXX	3,752 L	3,752		1.A
3137BS-YV-9	TEHR 4630 71	1 (13/31/2023	I(VDIIVIIVEI) INIERESI	XXX	28,871	28,871		1.A
3137BT -RY -9	FHR 4636 ZN. FHR 4748 YZ. FHR 4750 KZ.	03/31/2023 03/31/2023 03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXXXXX	9,000 52,256	9,000 52,256		1.A 1.A
3137FD-7H-9 3137FD-DG-4	FHR 4750 K7		CAPITALIZED INTEREST					1.A
I 3137H1_5M_/	TEHR 5123 G7	1 03/31/2023	(CAPITALIZED INTEREST	XXX	26,008	26,008		1.A
3137H2-5X-8	FHR 5144 BZ FHR 5140 EZ FHR 5146 ZJ	03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX		36,005		1.A
3137H2-7G-3	FHR 5140 EZ			XXX	69,438	69,438		1.A
3137H2-GR-9 3137H2-Z6-4	FHR 5146 ZJ	03/31/2023	CAPITALIZED INTEREST	XXX XXX	3,858	3,858		1.A
3137H3-2U-5	FHR 5150 62	03/31/2023 03/31/2023 03/31/2023 03/31/2023	CAPITALIZED INTEREST VARIOUS. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.		5,318 3,753,173	5,318 6,697,787	5,744	1.A 1.A
3137H3-W3-2	FHR 5150 Z FHR 5160 DZ	03/31/2023	CAPITALIZED INTEREST	XXX	50,226	50,226		1.A
3137H4-Z6-0	JFHR 5183 BZ	03/31/2023	CAPITALIZED INTEREST	XXX	10,547	10.547		1.A
3137H5-FE-2	FHLMC5190 BZ	03/31/2023	CAPITALIZED INTEREST	XXX	51,264	51,264		1.A
3137H5-HU-4	FHR 5190 Z	03/31/2023	CAPITALIZED INTEREST	XXXXXX	12,816	12,816		1.A
3137H5-HW-0 3137H5-JG-3	FHR 5188 G7	03/31/2023	CAPITALIZED INTEREST	XXX	12,734 67,918			1.A 1.A
3137H5-MR-5	FHR 5188 GZ FHR 5191 BZ	03/31/2023 03/31/2023	CAPITALIZED INTEREST	XXX	10,579	10.579		1.A
3137H5-RY-5	FHR 5194 EZ. FHR 5189 CZ.	03/31/2023	CAPITALIZED INTEREST	XXX	12,816	12,816		1.A
3137H5-UE-5	FHR 5189 CZ	03/31/2023	CAPITALIZED INTEREST	XXX	19,224	19,224		1.A
3137H5-VT-1 3137H5-ZN-0	FHR 5189 ZT	03/31/2023 03/31/2023	CAPITALIZED INTEREST	XXX XXX	32,040 15,418	32,040 15,418		1.A
3137H6-CX-1	FHR 5202 BZ FHR 5200 ZA			XXX		13,416		1.A 1.A
I 3137H6-PV-1	I FHR 5206 7	03/31/2023	CAPITALIZED INTEREST	XXX	27 794	27,794		1.A
3137H6-S3-0	FHR 5214 CZ	03/31/2023	CAPITALIZED INTEREST	XXX		111,532		1.A
3137H6-ZE-8	FHR 5214 CZ	03/31/2023 03/31/2023 03/31/2023 03/31/2023	CAPITALIZED INTEREST.	XXX	95,664	95,664		1.A
3137H7 -5E -9 3137H7 -F2 -4	FHR 5226 AZ	03/31/2023	CAPITALIZED INTEREST	XXX	131,055	131,055 17,965		1.A
3137H7 -F2-4 3137H7 -N2-5	FHR 5233 D7	03/31/2023 02/28/2023	CAPITALIZED INTEREST		33 449			1.A 1.A
3137H7 - SH - 7	FHR 5221 ZE FHR 5233 DZ FHR 5229 CZ	03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX				1.A
3137H7 - WG - 4	FHR 5230 AZ. FHR 5236 BZ. FHR 5249 EZ. FHR 5267 GZ.	03/31/2023	CAPITALIZED INTEREST.	XXX	23.170	23,170		1.A
3137H8-AD-3	FHR 5236 BZ	03/31/2023 03/31/2023	CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX	5,418,826	5,445,304	5,272	1.A
3137H8-KX-8 3137H9-B4-0	FHK 0249 EZ		CAPITALIZED INTEREST	XXX XXX	34,517 63,549	34,517 63,549		1.A 1.A
1 313/H9-RF-8	TEHR 5267 .17	03/31/2023	CAPITALIZED INTEREST	XXX				1.A
3137H9-CR-8	FHR 5272 CZ	03/31/2023	CAPITAL IZED INTEREST CAPITAL IZED INTEREST	XXX	139 400	139,400		1.A
3137H9-DY-2	FHR 5272 CZ	03/31/2023	CAPITALIZED INTEREST.	XXX	30,453			.l1.A
L3137H9-GB-9		1 03/31/2023	I VAD I OLIG	XXX				1.A
3137H9-GM-5 3137H9-KU-2	FHR 5275 KZ	03/31/2023 03/31/2023 03/31/2023 03/31/2023 02/06/2023	VANIOUS. CAPITALIZED INTEREST. CAPITALIZED INTEREST VARIOUS. PIERPONT SECURITIES LLC.	XXX	92,807	92,807		1.A
3137H9-RC-5	FHR 5282 MZ FHR 5295 ZA	03/31/2023	VARIOUS	XXX			11,250	1.A 1.A
3137H9-RZ-4	.JFHR 5297 DZ	02/06/2023	PIERPONT SECURITIES LLC	XXX	6,471,563	6 , 500 , 000	29,250	1.A
3140FX-EK-4	FN BF0137	03/21/2023	CAPITALIZED INTEREST. SUNTRUST ROBINSON HUMPHREY, INC. BANK OF AMERICA	XXX	11 519	11,519		1.A
3140HU-K5-4	FN BL3015	03/01/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	2,600,423 5,231,953	3,022,101	1,561	1.A
3142AC -D2 -2 35563P -E4 -7	FR WA4820 SCRT 2022-2 MB.	02/16/2023	CADITALIZED INTEDEST	XXX XXX	5,231,953	6,000,000 6,000,000	13,475	1.A 1.A
35563P-GE-3	SCRT 2018-3 HZ	01/30/2023 03/31/2023	CAPITALIZED INTEREST	XXX				1.A
35563P-GK-9	SCRT 2018-3 HZ SCRT 2018-3 MZ	03/31/2023	CAPITALIZED INTEREST	XXX	215,046	215,046		1.A
35563P-HJ-1	SCRT 2018-4 MZ	03/31/2023	CAPITALIZED INTEREST	XXX	121,814	121,814		1.A

SCHEDULE D - PART 3

		Shov	All Long-Term Bonds and Stock Acquired During the Curre	ent Quarter				
1	2	3 4	5	6	7	8	9	10
								NAIC Designation,
								NAIC Designation
CLICID				Normale and a f	A =4::=1		Paid for Accrued	Modifier and SVO
CUSIP Identification	Description	Foreign Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Administrative
.35563P-JJ-9	SCRT 2010-1 M7	03/31/2023	CAPITAL IZED INTEREST	XXX	50,168	50,168	interest and Dividends	Symbol 1.A
35563P-LF-4	SCRT 2019-1 MZ	03/31/2023	CAPITALIZED INTEREST	XXX	8,329	8,329		1.A
35563P-MP-1	JSCRT_2019-4_MZ	03/31/2023	CAPITALIZED INTEREST	XXX	99.205			1.A
38373M-P7-9	GNR 2007-77 Z	03/01/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	21,732	21,732		1.A
38376G-ZD-5	GNR 2010-161 Z	03/01/2023	CAPITALIZED INTEREST	. XXX	25,184	25,184		1.A
38378B-SJ-9	GNR 2012-45 Z	03/01/2023 03/31/2023	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.		14,420	14,420		1.A
38378P-TP-3 38378U-7S-0	GNR 2013-186 ZE GNR 2013-170 ZD		CAPITALIZED INTEREST			15,683		1.A 1.A
38378Y-JZ-3	GNR 2013-170 ZD	03/31/2023	CAPITALIZED INTEREST	\\ \times	55,005	55,005		1.A
38378Y-KD-0	GNR 2013-169 ZG	03/31/2023	CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX	32,847	32,847		1.A
38380A-P9-2	GNR 2016-135 7	1 03/31/2023	CAPITALIZED INTEREST		9,045	9,045		1.A
38380A - TY - 3	GNR 2016-118 AZ GNR 2018-13 PZ	03/31/2023	CAPITALIZED INTEREST	. XXX	28,619	28,619		1.A
38380U-VP-5 38380U-WY-5	GNR 2018-13 PZ GNR 2018-11 Z		CAPITALIZED INTERESTCAPITALIZED INTEREST		5,215 40,076	5,215 40.076		1.A 1.A
383800-WY-5	GNR 2018-154 7		CAPITALIZED INTEREST	.	40,076	40,076		
38383P-LR-0	GNR 2022-50 ZK.	03/31/2023	CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX				1.A
38383P-NE-7	GNR 2022-51 L7	03/31/2023	CAPITALIZED INTEREST	XXX	18,017	18.017		1.A
38383P-V3-2	GNR 2022-69 HZ GNR 2022-66 HZ	03/31/2023	CAPITALIZED INTEREST CAPITALIZED INTEREST		17,965	17,965		1.A
38383R-HE-0	GNR 2022-66 HZ	03/31/2023	CAPITALIZED INTEREST		30,682	30,682		1.A
38383R - N2 - 9 664754 - 6U - 7	GNR 2022-89 NZ NTHRN AZ UNIV	03/31/2023 01/23/2023	CAPITALIZED INTEREST CITIGROUP GLOBAL MARKETS	. XXX XXX	91,816 1,697,555	91,816 2,045,000	28,081	1.A 1.E FE
797272-RG-8	CA SAN DIEGO CCD 2019.	02/23/2023	WELLS FARGO	XXX	2,670,265	3,250,000		1.B FE
798136-YP-6	CA SAN JOSE AIRPORT 2021C	01/09/2023	WELLS FARGO	XXX	776.410	1,000,000	11,881	1.F FE
87302@-AB-6	TCFC PC LEASECO LP 2022 REFITCFC PC LEASECO LP 2022 DDL	03/02/2023	CROSSROADS	XXX	345,808	459,886	6,336	1.D PL
87302@-AB-6 87302@-AC-4	TCFC PC LEASECO LP 2022 DDL	03/02/2023	CROSSROADS.	. XXX	30,077	39,993	551	1.D PL
88258M-AA-3	LTX NAT GAS SEC 2023	03/10/2023	JEFFERIES & COMPANY INC.	. XXX	3,815,000	3,815,000		1.A FE
88258M-AB-1 BGH31S-PW-0	TX NAT GAS SEC 2023	03/10/2023 01/01/2023	JEFFERIES & COMPANY INC		2,250,000	2,250,000		1 . A . FE
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43	03/31/2023	CAPITALIZED INTEREST	. XXX	4.718	4.718		1.A 1.A
			f Agencies and Authorities of Governments and Their Political Si		60,769,132	69,140,575	172,402	XXX
Bonds - Industrial a	and Miscellaneous (Unaffiliated)	lent and all Non-Odaranteed Obligations of	r Agencies and Admonties of Governments and Their Folitical St	ubulvisions	00,703,132	00,140,070	172,402	AAA
00032@-AC-4		03/14/2023	DIRECT LOAN FUNDING ALTERNATE	.LXXX	13,076,425	13,076,425		11.E PL
00037Ŭ-AE-0	AASET 2018-3 B	03/31/2023	EXCHANGED.	XXX	1,612,347	4,335,505		4.A FE
00500J-AE-3	ACRES 2021-FL2 B	03/02/2023 03/02/2023	WELLS FARGO	. XXX	1,925,040	2,000,000	6,471	1.D FE
00500J-AG-8	ACRES 2021-FL2 CAETNA INC	03/02/2023	WELLS FARGO.	. XXX	476,125	500,000		1.G FE
00817Y-AG-3 031162-AW-0	AEINA INCAMGEN INC.		STIFEL NICOLAUS	XXX	4,527,560 3,316,170	4,000,000 3,000,000		2.B FE 2.A FE
031162-AW-0	AMGEN INC		BANK OF AMERICA	. XXX	4,988,450	5,000,000		2.A FE
031162-DS-6	AMGEN INC	02/15/2023	CITIGROUP GLORAL MARKETS	XXX	8.949.690	9,000,000		2.A FE
031162-DT-4	AMGEN INC	02/15/2023	CITIGROUP GLOBAL MARKETS	XXX	1 997 120	2 000 000		2.A FE
03330E-AJ-3	ANCHF 2016-3A A A1R.	03/22/2023	MORGAN STANLEY.		2,659,500	3,000,000	13,398	1.A FE
03465G-AA-4 03465G-AB-2	AOMT 2023-2 A1		MORGAN STANLEY MORGAN STANLEY		3,781,254	3,998,000	22,206	1.A FE
03465G-AB-Z 03465W-AB-7	AOMT 2023-2 A1. AOMT 2023-1 A2.	03/08/2023	MURGAN STANLEY	. XXX XXX	5,070,651 6,811,980	5,412,000 7,100,000		1.C FE 1.C FE
03403W-AB-7 03770F-AC-2	IAASET 2014-1 BR	03/31/2023	EXCHANGED	XXX	3 216 746	6 572 548	20 , 104	4.B FE
040555-CH-5	ARIZONA PUB SERVICE COARMY HAWAII FMLY HSING TRST III-A	01/24/2023	BANK OF AMERICA	XXX	2,496,375	2,500,000		1.G FE
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		CAPITALIZED INTEREST		100,000 [100,000	,	1.G FE
04621X - AP - 3	ASSURANT INC	02/23/2023	WELLS FARGO		2,998,950	3,000,000	, .=-	2.B FE
05377R-GC-2	AESOP 2023-1A A	01/20/2023	MITSUBISHI UFJ SECURITIES	XXX XXX	1,435,198 6,497,232	1,420,000	1,450	1.A FE 1.A Z
05377R-GY-4 071813-AX-7	BAXTER INTI		HILL	XXX	2 038 520		25,347	1.A Z 2.B FE
09262E-AB-9	BLACKROCK DLF IX 2021-2 CLO CLASS A-1		DIRECT	XXX	36,075,949	36,075,949	20,041	1.A FE
105933-AA-3	BRAVO 2023-NQM2 A1		BANK OF AMERICA.	XXX	4 780 717	5.000.000	20,000	1.A FE
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	01/26/2023	TD SECURITIES LLC.		4,256,096 12,079,470	4 860 000	23,099	2.A FE
126650 - CY - 4	CVS HEALTH CORP.	01/05/2023	BANK OF AMERICA	XXX	12,079,470	13,000,000	179,516	2.B FE
126650 - DT - 4 126650 - DU - 1		02/13/2023	JPMORGAN SECURITIES INC		4,966,650 4,991,150	5,000,000 5,000,000		2.B FE 2.B FE
126650-DV-9	CVS HEALTH CORP	02/13/2023 02/13/2023	BANK OF AMERICA	. XXX				2.B FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION.	01/26/2023	VARIOUS.	XXX		15,105,000		2.A FE
15675A - AA - 7	CERB 2023-1A A.	02/24/2023	NATIXIS CAPITAL MARKETS.	XXX		15,250,000		1.A FE

		Show	v All Long-Term Bonds and Stock Acquired During t	the Current Quarter				
1	2	3 4	5	6	7	8	9	10
								NAIC Designation
								NAIC Designation, NAIC Designation Modifier and SVO
OLIOID.								Modifier and SVO
CUSIP	Di-ti	Familian Data Associated	Name of Vandan	Number of	Actual	D1/-l	Paid for Accrued	Administrative
Identification 205887-CD-2	Description CONAGRA BRANDS INC	Foreign Date Acquired	Name of Vendor MORGAN STANLEY.	Shares of Stock	Cost 9,313,761	Par Value 9,378,000	Interest and Dividends 95,265	
219350 - AX - 3	CORNING INC	04/05/2022	MECIDOW EINANCIAL INC	XXX	3,586,584	3,875,000	57.673	2.A FE
22822R-BD-1	CROWN CASTLE TOWERS LLC	01/05/2023 03/28/2023	BARCLAYS CAPITAL INC. BARCLAYS CAPITAL INC.	XXX	3,826,400	4,000,000	6,105	
233046-AQ-4	DNKN 2021-1A A211	I 01/30/2023	BARCLAYS CAPITAL INC.	XXX	2.330.503	2 722 500	13 386	2.B FE
25389J-AU-0	DIGITAL REALTY TRUST LP.		I VAR I OUS	XXX	20,272,906	22,046,000 5,000,000 10,000,000	48,274	2.B FE
254687 -EF -9 29452E -AC -5	UIGITAL REALTY TRUST LP WALT DISNEY CO. EOUITABLE HOLDINGS INC. EXELON CORPORATION. FSRIA 2021-FL2 C. FSRIA 2022-FL7 A. FNR 2012-80 NZ.		JPMORGAN SECURITIES INC. JPMORGAN SECURITIES INC.	XXX XXX		5,000,000	134,958	
30161N-AQ-4	EXPLINATE HOLDINGS INC	01/04/2023	VARIOUS	XXX	9 087 985	9 1/1 000	67,872	2.A FE 2.B FE
30319Y-AG-3	FSRIA 2021-FL2 C	01/05/2023	WELLS EARGO	XXX	463,050	9,141,000 500,000	2,125	
30329X - AA - 6	FSRIA 2022-FL7 A.		WELLS FARGO. CAPITALIZED INTEREST.	XXX	16 261 000	16,250,000	101,406	
3136A7 - TU - 6	FNR 2012-80 NZ		CAPITALIZED INTEREST	XXX	56,034	56,034		1.A
3137H4-VA-5	FHR 5180 CZ	03/31/2023 03/31/2023 03/31/2023 02/27/2023	CAPITALIZED INTEREST	XXX		6,421 12.843		1.A
3137H5-DN-4 337738-BE-7	LEISEBA INC		CAPITALIZED INTEREST	XXX	12,843	3 000 000		1.A 2.B FE
33830G-AA-9	FIVE CORNERS FUNDING TRUST III		CAPITALIZED INTEREST. CAPITALIZED INTEREST. BANK OF AMERICA	XXX	2,993,640 5,000,000	3,000,000		1.G FE
346845-AG-5	FMR 2012-80 NZ FHR 5180 CZ FHR 5180 KZ FISERV INC FIVE CORNERS FUNDING TRUST III. FORT BENNING FAMILY COMMUNITIES LL FORT BENNING FAM FTKNOX 5.915 2/52 GCAT 2023-NOM2 A2 BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		IWELLS FARGO	XXX	2,311,167 3,638,975 1,026,284	2.503.295	10,587	2.C FE
346845 - AK - 6	FORT BENNING FAM.	02/08/2023	WELLS FARGO	XXX	3,638,975	3 708 585	15,684	
347508 - AC - 7 36169D - AB - 8	FIKNUX 5.915 2/52		WELLS FARGO BARCLAYS CAPITAL INC.	XXX	1,026,284	1,066,191	4,380	
30109D-AB-8	UGAT ZUZG-NUMZ AZ	01/30/2023 03/27/2023	BARCLAYS CAPITAL INC	XXX	749,993 20,614,296	750,000	4,942	1.E FE 2.B PL
38011Š-AC-9	GMACN 2004-POKA A3	01/11/2023. 01/01/2023. 01/01/2023.	CROSSROADS	XXX	6.132.063	20,614,296 6,250,000 2,000,000 6,750,000	9.931	1.F
40172P-AC-6	GUGG 2022-2A A2	01/01/2023	CROSSROADS. BARCLAYS CAPITAL INC	XXX		2,000,000	, , , , ,	.l1.A FE
40172P-AE-2	GUGG 2022-2A B.	01/01/2023	BARCLAYS CAPITAL INC	XXX	6 750 000 I	6,750,000		1.C FE
42801@-AC-5	HERSPIEGEL DD T/L 1L 12/21		DIRECT	XXX	1,779,840	1,779,840		2.C PL
43730Ñ-AA-4 458140-CF-5	.HPA 2022-1 A		DIRECT WELLS FARGO. JPMORGAN SECURITIES INC. JPMORGAN SECURITIES INC. JPMORGAN SECURITIES INC. JPMORGAN SECURITIES INC. JEFFERIES & COMPANY INC. MIZUHO SECURITIES USA INC.	XXX	1,779,840 537,218 9,997,100		438	1.A FE 1.F FE
458140-CG-3	INTEL CORPORATION		LIPMORGAN SECURITIES INC	XXX	9,971,500	10,000,000		1.F FE
458140 - CH - 1	INTEL CORPORATION	02/07/2023. 02/16/2023. 02/16/2023. 01/25/2023.	JPMORGAN SECURITIES INC.	XXX	3 997 600	4 000 000		1.F FE
46619R - AA - 4	HENDR 2015-2A A	02/16/2023	PIERPONT SECURITIES LLC	XXX		868,287 9,000,000	560	1 A FF
47233J-BH-0	JEFFERIES GROUP LLC.	01/25/2023	JEFFERIES & COMPANY INC.	XXX	8,447,040	9,000,000	4,150	
476681-AA-9 48128G-YQ-7	JMIKE 2019-1A A2.	03/29/2023	MIZUHO SECURITIES USA INC	XXX	3,113,810	3,359,613 9,379,000	19,030	2.B FE 1.G FE
48275E-AE-6	KREE 2022-EL3 B	03/31/2023 	CAPITALIZED INTEREST		1,233,457 5,600	5,600		1.D FE
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION	01/23/2023	KEYBANC CAPITAL MARKETS	XXX	5,971,080	6,000,000		1.G FE
49338C - AC -7	KEYSPAN GAS EAST CORPORATION	02/14/2023 03/01/2023 03/01/2023 02/15/2023 01/26/2023	KEYBANC CAPITAL MARKETS JPMORGAN SECURITIES INC.	XXX	3 589 070	5 000 000	13,946	2.A FE
49338C - AD - 5	KEYSPAN GAS EAST CORPORATION	03/01/2023	LIPMORGAN SECURITIES INC	XXX	5,000,000 4,363,816	5,000,000 5,000,000 4,000,000		2.A FE
494550-AW-6 49456B-AX-9	KINDER MORGAN INC		VARIOUS BARCLAYS CAPITAL INC	XXX	4,363,816	4,000,000	24,711	2.B FE 2.B FE
50190F - AC - 5	I COM 2021-EL3 AS	01/20/2023	WELLS EARCO		2 225 333	2 288 260	6,496	
52532X-AJ-4	LEIDOS INC	02/16/2023	WELLS FARGO. BANK OF AMERICA.	XXX	4.964.850	5.000.000	b,490	2.C FE
531546-AB-5	GGAT 2023-NOMA A2 BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN. GMACN 2004-POKA A3. GUGG 2022-2A A2. GUGG 2022-2A B. HERSPIEGEL DD T/L 1L 12/21 HPA 2022-1 A. INTEL CORPORATION. INTEL CORPORATION. INTEL CORPORATION. HENDR 2015-2A A. JEFFERIES GROUP LLC. JMIKE 2019-1A A2. JPMORGAN CHASE & CO. KREF 2022-FL3 B. KEYBANK NATIONAL ASSOCIATION. KEYSPAN GAS EAST CORPORATION. KEYSPAN GAS EAST CORPORATION. KEYSPAN GAS EAST CORPORATION. KEYSPAN GAS EAST CORPORATION. KEYSPAN GAS EAST CORPORATION. KEYSPAN GAS EAST CORPORATION. KEYSPAN GAS EAST CORPORATION. KINDER MORGAN INC. LCCM 2021-FL3 AS. LEIDOS INC. LIBERTY UTILITIES FINANCE GP1. LINCOLN MATIONAL CORPORATION. LOUISIANA LOC GOVT ENVIRONMENT. LOWES COMPANIES INC. MIDATL 5 30 8/50. MWFAM 5 581 1/51. MWFAM 5 581 1/51. NNE BUERCEY FORMMUC DEV AUTL S	03/01/2023. 02/16/2023. 01/24/2023.	IWELLS FARGO	XXX	2,225,333 4,964,850 1,382,920 2,163,075	2,288,260 5,000,000 1,750,000	13,055	2.B FE
534187 -BJ -7	LINCOLN NATIONAL CORPORATION	01/24/2023	VARIOUS.	XXX	2,163,075	2 500 000	2 330	2.A FE
54627R - AT -7 548661 - ER - 4	LLOUISTANA LUC GOVI ENVIRONMENT	03/22/2023. 03/28/2023. 02/08/2023.	JPMORGAN SECURITIES INC. JPMORGAN SECURITIES INC.	XXX	125,000 1,997,360 4,944,328			1.A FE 2.A FE
59524E-AC-6	MIDATE 5 30 8/50		IWELLS FARGO	XXX			7,341	2.8 FE
598329-AC-4	NWFAM 5.531 1/51	02/08/2023	WELLS FARGO	XXX	1,727,216 4,341,179 2,962,470	1,834,341	10.991	
598329 - AD - 2	MWFAM 5.581 1/51	01/05/2023	I CDOSCDOADS	XXX	4,341,179	4 755 707	8,110	1.F FE
629377 - CT - 7	NRG ENERGY INC. NEW JERSEY ECONOMIC DEV AUTH S. NEWMONT GOLDCORP CORP.	03/02/2023	GOLDMAN SACHS & CO	XXX	2,962,470	3,000,000		2.C FE
04370L=W3=3	.]INLW JENJET ECONOMIC DEV AUTH J			XXX	10,000 [10,000	470 000	2.A FE
651639-AW-6 .670346-AH-8	NITURE CURP	01/23/2023	VARIOUS.	XXX	10,504,276	9,973,000		2.A FE 1.G FE
670843-AA-9	OBX 2023-NOM2 A1	02/21/2023	BARCLAYS CAPITAL INC	XXX	9 979 729	10 000 000	45,637	1.A FE
670843-AA-9 670843-AB-7	OBX 2023-NQM2 A2	01/20/2023. 01/10/2023. 02/21/2023. 02/21/2023. 02/08/2023. 02/08/2023. 01/03/2023.	VARIOUS. JEFFERIES & COMPANY INC. BARCLAYS CAPITAL INC. BARCLAYS CAPITAL INC. WELLS FARGO. WELLS FARGO.	XXX	3,540,946 9,979,729 1,198,702		5,827	1.C FE
67085K - AA - 0	OFFUTT AFB AMERICA FIRST	02/08/2023	WELLS FARGO	XXX	1 /40 222 I	1 /95 469	43 298	1.G FE
677071-AG-7	JOHANA MILITARY COMM LLC.		KATMUNU JAMES & ASSUCTATES	XXX	897 , 147 10 , 866 , 428		17,646	1.D FE
678858-BX-8 69120E-AA-7	JUNLAHUWA GAS AND ELECTRIC CUMPANY	01/03/2023 02/14/2023	MITSUBISHI UFJ SECURITIES DEUTSCHE BANK SECURITIES INC	XXX	23 000 000 1		·	1.G FE 1.A FE
69120E-AA-7	OR 2023-10A B		DEUTSCHE BANK SECURITIES INC.		4 000 000	4,000,000		1.C FE
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC (01/19/2023	PNC	XXX	7,000,000	7 000 000		1.6 FE
709599-BS-2	NEWMONT GOLDCORP CORP. NUCOR CORP. VUCOR CORP. OBX 2023-NOM2 A1. OBX 2023-NOM2 A2. OFFUTT AFB AMERICA FIRST. OHANA MILITARY COMM LLC. OKLAHOMA GAS AND ELECTRIC COMPANY. OR 2023-10A A. OR 2023-10A A. PNC FINANCIAL SERVICES GROUP INC (PENSKE TRUCK LEASING CO LP. PINEBRIDGE PRIVATE CREDIT III CLASS A.	01/05/2023	WELLS FARGO	XXX	4,000,000 7,000,000 14,968,800 3,335,519	15,000,000		2.B FE
72305*-AA-9	.JPINEBRIDGE PRIVATE CREDIT III CLASS A	03/14/2023	DIRECT	XXX	3,335,519	3,335,519		1.G PL

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 Designatio NAIC Designatio Modifier and SV Administrative Symbol
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		03/14/2023	DIRECT.	XXX	1,516,145	1,516,145		2.C PL
744320-BL-5	PRUDENTIAL FINANCIAL INC	·····	02/22/2023	JPMORGAN SECURITIES INC.	XXX	6,000,000	6,000,000	F40, 400	2.B FE
745867 - AT -8	PULIE HUMES INC	·····	01/11/2023	DEUTSCHE BANK SECURITIES INC. CREDIT SUISSE FIRST BOSTON	XXX	21,218,961	21,185,000	518 , 168	2.B FE
75951A-CY-2 76243N-AA-4	RIAL 2022-FL8 A		01/26/2023 01/26/2023	DEUTSCHE BANK SECURITIES INC	XXX	10,000,000 3,762,000	3,800,000	9.950	1.E FE 1.A FE
78487J-AA-4	SVC 2023-1A A		01/20/2023	MORGAN STANLEY	······································	5,605,685	5,800,000	,950	1.A FE
78487J-AB-2	SVC 2023-1A A	·····	02/03/2023	MORGAN STANLEY	XXX	16,306,333			1.C FE
78646U-AB-5	SAFEHOLD OPERATING PARTNERSHIP LP		03/07/2023	SUNTRUST ROBINSON HUMPHREY. INC.	XXX	3,653,925	4,761,000	20.353	2.A FE
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21.		03/15/2023	DIRECT	XXX	256,000	256,000	20,555	2.C PL
85236K-AF-9	SIDC 2023-1A A2.		03/08/2023	MORGAN STANLEY	XXX	9,998,855	10, 200, 000		1.G FE
854502-AT-8	STANLEY BLACK & DECKER INC.		03/01/2023	WELLS FARGO	XXX	4,994,650	10,200,000 5,000,000		2.A FE
872480-AE-8	TIF 2021-1A A		02/21/2023	BANK OF AMERICA	XXX	1,407,068	1,676,250	230	1.F FE
87612G-AC-5	TARGA RESOURCES CORP		01/03/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	3.994.320	4 000 000		2.C FE
88315L - AG - 3	TMCL 2020-2A A.		03/07/2023	BANK OF AMERICA	XXX	1,346,819	1,534,768	1,701	1.F FE
896239-AE-0	TRIMBLE INC.		02/23/2023	BANK OF AMERICA.	XXX	6,539,717	6,550,000		2.C FE
89788M-AM-4	TRUIST FINANCIAL CORP.		01/25/2023	JPMORGAN SECURITIES INC.	XXX	10,098,200	10,000,000	1,423	1.G FE
898813-AV-2	TUCSON ELECTRIC POWER CO		02/13/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	3,988,840	4,000,000 9,000,000		1.G FE
91913Y - AL -4	VALERO ENERGY CORPORATION		01/11/2023	VAR I OUS.	XXX	9,911,540	9,000,000	45,915	2.B FE
92212K - AE - 6	. VDC 2023-1A A2		03/15/2023	DEUTSCHE BANK SECURITIES INC.	XXX	20,000,000	20,000,000		1.G FE
92243J-AA-0	VAULT 2021-1A A2		03/02/2023	VARIOUS.	XXX	268,972	323,302	581	2.B FE
92539D-AB-4	VERUS 2023-2 A2		03/14/2023	MORGAN STANLEY	XXX	14,889,899	14,890,000	57 ,318	1.C FE
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO.		02/07/2023	MORGAN STANLEY.	XXX	6,561,900	6,000,000	84,000	
963320-BA-3	WHIRLPOOL CORPORATION		02/14/2023	SMBN.	XXX	9,991,400	10,000,000		2.B FE
98105E-AM-9	WOORIB 4 7/8 01/26/28.		01/17/2023	BANKERS LIFE NEBRASKA	XXX	199,300	200,000		1.E_FE
BGH896-48-5	PRIME PROPERTY FUND LLC. PRIME PROPERTY FUND LLC		02/17/2023 02/17/2023	DIRECT LOAN FUNDING ALTERNATE	XXXXXX	7,000,000	7,000,000 3,000,000		1.F Z
BGH896-5V-3 BGH8A1-H3-1	CHEST 2023-1			DIRECT LOAN FUNDING ALTERNATE	XXX		3,000,000		1.F Z 1.F FE
06417X-AP-6	BANK OF NOVA SCOTIA		02/24/2023	DIRECT LUAN FUNDING ALTERNATE.	XXX		8,650,000 8,000,000		1.F FE
775109-BZ-3	ROGERS COMMUNICATIONS INC.	······	01/24/2023	SCOTIA CAPITAL USA INC. CAPITALIZED INTEREST RBC DAIN RAUSCHER.	XXX	62.600	62.600		2.A FE
78016F-ZX-5	ROYAL BANK OF CANADA.	······	01/09/2023	IRRO DAIN RAUSCHER	\frac{\chi\chi\chi}{\chi\chi}	4,993,200	5,000,000		1.E FE
BGH7NV -MD -5	THUNDERBIRD 2022-1 A FUNDED.	·····	03/07/2023	DIRECT LOAN FUNDING ALTERNATE.	XXX	1 061 /38	1,061,438		1.G PL
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED	Δ	03/07/2023	DIRECT LOAN FUNDING ALTERNATE.	XXX	1,061,438 1,213,072	1,213,072		1.G PL
034863-AW-0	ANGLO AMERICAN CAPITAL PLC.	Ď	01/31/2023	CITIGROUP GLOBAL MARKETS	XXX	5,150,900	5,000,000	94.531	2.A FE
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	D	02/03/2023	VARIOUS	XXX	3 405 880	4 000 000	42.875	
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	D	02/09/2023	VARIOUS	XXX	10,000,000	4,000,000 10,000,000		1.F FE
404280-DU-0	HSBC HOLDINGS PLC.	D.	03/02/2023	HSBC SECURITIES, INC.	XXX	10,000,000	10,000,000		1.G FE
46590X-AE-6	JBS USA LUX SA/JBS FOOD CO/JBS USA	D.	03/27/2023	HSBC SECURITIES, INC	XXX	1.500	1.500		2.C FE
539439-AX-7	LLOYDS BANKING GROUP PLC.	D.	02/27/2023	MORGAN STANLEY	XXX	4,000,000	4,000,000		1.G FE
556079-AF-8	. MACQUARIE BANK LTD	D	01/10/2023	BANK OF AMERICA	XXX	20.000.000	20 000 000		2.B FE
606822-CX-0	.MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/15/2023	MITSUBISHI UFJ SECURITIES.	XXX	6,700,000	6,700,000		1.G FE
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC.	<u>D</u>	02/21/2023	MIZUHO SECURITIES USA INC.	XXX	12,000,000	12,000,000		1.G FE
639057 - AH - 1	NATWEST GROUP PLC.	<u>D</u>	02/27/2023	RBS AMERICAS HQ.	XXX	3,250,000	3,250,000		1.G FE
74977R - DS - 0	. COOPERATIEVE RABOBANK UA.	D	02/21/2023	GOLDMAN SACHS & CO	XXX	5,000,000	5,000,000		1.G FE
83368R-BS-0	SOCIETE GENERALE SA.	D	01/03/2023	SG AMERICAS SECURITIES, LLC.	XXX	15,000,000	15,000,000		2.B FE
853254-CQ-1	STANDARD CHARTERED PLC.	<u>h</u>	01/04/2023	JPMORGAN SECURITIES INC.	XXX	10,000,000	10,000,000	40.005	1.G FE
86562M-CW-8	SUMITOMO MITSUI FINANCIAL GROUP IN	<u>h</u>	02/28/2023	SMBN	XXX	5,025,750	5,000,000	42,825	
87266G-AA-8 902613-AV-0	TMS ISSUER SARL	h	02/09/2023		XXXXXX	560,000	5,000,000	·····	1.F FE 1.G FE
902613-AV-0 92857W-AQ-3	VODAFONE GROUP PLC		01/03/2023	UBS SECURITIES LLC DEUTSCHE BANK SECURITIES INC	XXX	5,000,000 2,710,074		59.801	2.B FE
92857W-BY-5	VODAFONE GROUP PLC.	d	01/10/2023	BANK OF AMERICA	XXX	1,991,660	2,000,000		2.B FE
	GENTMK 4 1/4 01/24/27	υ 	03/14/2023	VARIOUS.	······································	1,159,924	1,280,000	7,709	2.B FE
G40365-AB-7	GFISJ 6 1/8 05/15/29.	n n	03/14/2023	DIRECT	XXX			16.619	2.0 FE
	QNBK 3 1/2 03/28/24	n ا	03/02/2023	IBAL			800,000	10.267	1.E FE
G84228-EQ-7	STANLN 1.456 01/14/27	D D	03/02/2023	HBB	XXX	1,181,478	1,340,000	2,818	1.G FE
G8810G-AA-8	SNBAB 2 3/4 10/02/24	D	02/08/2023	BAL	XXX	1.155.000	1.200 000	11,733	1.G FE
Y3815N-BC-4	HYUCAP 1 1/4 02/08/26	D	02/08/2023	HBB	XXX	1,066,800	1,200,000 1,200,000		2.A FE
	Bonds - Industrial and Miscellaneous (Unaffiliated)	p				828,607,810	853,318,739		XXX

Bonds - Hybrid Securities

Bonds - Parent, Subsidiaries and Affiliates

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

			Sho	w All Long-Term Bonds and Stock Acquired During	he Current Quarter				
1	2	3	4	5	6	7	8	9	10
									NAIC Designation NAIC Designation
									Modifier and SVO
CUSIP					Number of	Actual		Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
Bonds - SVO Ident	tified Funds								
Bonds - Unaffiliate									
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		01/31/2023	CITIGROUP GLOBAL MARKETS	XXX	165,714	165,714		1.F PL
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		03/16/2023	DIRECT	XXX	311,850	311,850		3.B PL
84833*-AA-5 88583@-AA-6	SPERBER LANDSCAPE R/C 1L 9/21		03/13/2023	VARIOUS VARIOUS	XXX	850,386 478,749	850,386		2.B PL
88583@-AA-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		03/07/2023	DIRECT	XXX	2,055,951	478,749 2,076,718		2.C PL 2.C PL
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		03/22/2023	VARIOUS	XXX	2,000,901	2,070,718		3.A PL
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		01/09/2023	INTERNAL BROKER FOR BORROWING TL	XXX	1.106.671	1.106.671		4.C
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		01/01/2023	TRANSFER.	XXX	3,347	3,347		4.B FE
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		03/27/2023	INTERNAL BROKER FOR BORROWING TL	XXX	120,000	120,000		5.B GI
BGH6CC -ME -9	ACQUIA INC 1L REVOLVER FUNDED.		03/13/2023	INTERNAL BROKER FOR BORROWING TL.	XXX	824,000	824,000		5.B GI
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL	····	01/01/2023	TRANSFER.	XXX	2,192	2,192		4.B FE
BGH77E-9S-3 BGH7CJ-QA-6	CUBIC (ATLAS) 1L TLC CL	·	01/01/2023	TRANSFER.	XXX	446	446		4.A FE 4.B FE
BGH7DM-SF-5	MCGRAW`HILL TLB 1L CL		01/01/2023	TRANSFER	XXX	4.996	4.996		4.B FE
BGH7QA - WE - 5	DEL MONTE FOODS INC 1L TLB CL		01/31/2023	TRANSFER.	XXX	2.826	2.826		4.C FE
BGH80W-BZ-9	CITADEL SECURITIES 1L TLB INCR		01/01/2023	TRANSFER	XXX	2,803	2,803		2.C FE
	Bonds - Unaffiliated Bank Loans					6.150.955	6.171.722		XXX
	ed Certificates of Deposit					0,100,000	0,,,,,,		7000
	Bonds - Subtotals - Bonds - Part 3					930,066,043	984,451,036	2,713,420	XXX
	Bonds - Subtotals - Bonds					930,066,043	984.451.036	2,713,420	
	· Industrial and Miscellaneous (Unaffiliated) Perpetual Pr	roforrod				330,000,043	304,401,000	2,715,420	AAA
	· Industrial and Miscellaneous (Unaffiliated) - Redeemab								
	· Parent. Subsidiaries and Affiliates - Perpetual Preferred								
	Parent, Subsidiaries and Affiliates - Perpetual Preference - Parent, Subsidiaries and Affiliates - Redeemable Prefe								
	Industrial and Miscellaneous (Unaffiliated) Publicly Trac	iea	01/01/2023	IDIRECT	191.957.830	101 050 1	VVV	T	T VVV
		·		DIRECT	191,957.050	191,958	XXX		XXX
	Common Stocks - Industrial and Miscellaneous (Unaffil	lated) Publicly Trad	ea			191,958	XXX		XXX
	Industrial and Miscellaneous (Unaffiliated) Other								
	Mutual Funds - Designations Assigned by the SVO								
	Mutual Funds - Designations Not Assigned by the SVO								
	Unit Investment Trusts - Designations Assigned by the								
	Unit Investment Trusts - Designations Not Assigned by								
	Closed-End Funds - Designations Assigned by the SVC								
	Closed-End Funds - Designations Not Assigned by the	SVO							
	Exchange Traded Funds								
	Parent, Subsidiaries and Affiliates - Publicly Traded								
-	Parent, Subsidiaries and Affiliates - Other								
5989999997 -	Common Stocks - Subtotals - Common Stocks - Part 3					191,958	XXX		XXX
5989999999 -	Common Stocks - Subtotals - Common Stocks					191,958	XXX		XXX
5999999999 -	Common Stocks - Subtotals - Preferred and Common S	Stocks				191,958	XXX		XXX
6009999999 Tota	tals					930,258,001	XXX	2,713,420	XXX
						,,501			

							•	SCHEL	JULE	D - PF	4K I 4								
					Sho	w All Long-T	erm Bonds a		d, Redeemed			f During the C	urrent Quart	1					
1	2 3	3 4	5	6	7	8	9	10			Book/Adjusted C	1 '	1.5	16	17 18	19	20	21	22
QUQID	F O r e			Noushanaf				Deice Voles	Unrealized	12	13 Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign	-in Tatal Onio	Bond Interest/Stock	Stated	NAIC Designation NAIC Desig Modifier and SVO
CUSIP Identi-	l a	Disposal		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	B./A.C.V.	Exchange Change in	at	Exchange Gain Realized G (Loss) on (Loss) o		Dividends Received	Contractual Maturity	Administrativ
fication	Description n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value		Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date			During Year	Date	Symbol
Bonds - U.S.	Governments																		
	FHLB 4.0 12/28	03/22/2023	TD SECURITIES LLC.	XXX	5,981,220	6,000,000	5,983,128	5,992,089		271		271		5,992,360	(11,			12/08/2028	1.A
	FHLB 3.5 9/29	03/22/2023	TD SECURITIES LLC	XXX	2,888,580	3,000,000	2,999,250	2,999,611		12		12	ļ	2,999,623	(111,			09/14/2029	1.A
	FFCB 1.68 07/17/2022	01/03/2023	WELLS FARGO	XXXXXX	2,365,846 67,190,625	3,230,000	2,247,725 65,912,480	2,259,579 65,912,480		13,900		13,900	····	2,273,479 65,912,480	92,			09/17/2035	1.A FE 1.A
	99 - Bonds - U.S. Government		DANK OF AMERICA		78,426,271	92,230,000	77 , 142 , 583	77,163,759		14, 183		14,183		77,177,942	1,248			XXX	XXX
	Other Governments	11.5			10,420,211	32,230,000	11,142,303	11,105,155		14,103		14,103		11,111,342	1,240,	020 1,240,020	1,000,434	۸۸۸	۸۸۸
	States, Territories and Posse	essions																	
	Political Subdivisions of State		and Possessions																
Bonds - U.S.	Special Revenue and Specia	al Assessment	and all Non-Guaranteed O	bligations of A	Agencies and Aut	thorities of Gove	rnments and The	eir Political Subdi	ivisions										
	CA COUNTY OF ALAMEDA UTGO	02/04/2022	SECURITY CALLED BY ISSUER at 100,000	yvv	1 504 545	1 504 545	1 500 500	1 507 047		00		26		1 507 040	_	570 0 570	28.739	08/01/2032	4 4 55
0 10010 111 2.4	CENTRAL STORAGE TRUST	02/01/2023	SINKING FUND REDEMPTION	XXX	1,531,515 422,464	1,531,515	1,526,598 437,661	1,527,917 422,511				26	····	1,527,943 422,464	13,	572	28,739	08/01/2032	1.A FE 1.C FE
	COSHSG 2.87 08/01/2037	02/01/2023	MBS PAYDOWN.	XXX		22,385	22,385	22,385		1(4/)	l	1 (47)	ļ	22,385				08/01/2037	1.B FE.
	IL DEKALB & KANE CNTY SD									1	1	1	1						
240361-JE-6	427	01/26/2023	JEFFERIES & COMPANY INC	XXX	2,404,283	2,665,000	1,964,531	2,366,681		5,665			ļ	2,372,346	31,	93731,937		01/01/2027	1.E FE
	FRETE 2019-ML05 AUS	03/01/2023	MBS PAYDOWN	XXXXXX	57,607	57,607 358,408	58,579	57,613		(6)	·	1,439	ļ		}			01/01/2036	1.A
	FR SD8279 FG WA0503	03/27/2023	VARIOUS	XXX	358,408	358,408	358, 184	356,970		1,439 4	····	1,439	ļ	358,408			3,267	11/01/2052	1.A
	FR WA0509	03/14/2023.	MBS PAYDOWN	XXX	3.992	3.992	3,880	3.980		12		12		3.992	·····		27	04/01/2052	1.A
	FR WA2529.	03/01/2023	MBS PAYDOWN	XXX	10.392	10.392	10.441							10,392				01/01/2052	1.A
3132WW-AA-0.	FG WA2500	03/01/2023	MBS PAYDOWN	XXX		16,802	16,081	16,795		6		6		16,802			96	09/01/2045	1.A
	FR WA3420	03/01/2023	MBS PAYDOWN	XXX	7 ,591	7,591	7,507	7,590						7 ,591	ļ			01/01/2040	1.A
	FR WA3422	03/01/2023	VAR I OUS.	XXX	12,796	12,796	12,650	12,788		8		8		12,796			89	01/01/2040	1.A
3132Y7-GN-9		03/01/2023	MBS PAYDOWN	XXX	64,518	64,518	60,974 42,593	64,499 43,739		18		18		64,518	·····			09/01/2033	1.A
31339W-NA-0	FHLMC SERIES 2439 CLASS LH FHLMC SERIES 2054 CLASS	03/01/2023	MD3 PATDUWIN	XXX	43,749	43,749	42,593	43,739		9		»		43,749	·····			04/15/2032	1.A
3133TE-3N-2.	PE	03/01/2023	MBS PAYDOWN	XXX	19,930	19,930	19,246	19,924		6		6		19,930				05/15/2028	1.A
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE	02/01/2023	MBS PAYDOWN	XXX	19,628	19,628	19,031	19,625		3		3					174	12/15/2028	1.A
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS	03/01/2023	MBS PAYDOWN	XXX	17,955	17,955	17,613	17,951		4		4		17,955			199	12/15/2028	1.A
	FN 109777FN 109509	03/01/2023	MBS PAYDOWN	XXX	8,829		8,911	8,830		//\			 		l			09/01/2033	1.A
	FN 109667	03/01/2023	MBS PAYDOWN	XXX	22,738 4,788	22,738 4,788	4.817	22,742 4,788		(4)		(4)	····	22,738 4,788	ļ			09/01/2026	1.A
313637 - WC - O.		01/25/2023	MBS PAYDOWN	XXX	333.644	333,644	345,739	343,686		(10,042)		(10,042)		333.644			11.629	09/01/2048	1.A
313637-XD-7		03/01/2023	MBS PAYDOWN.	XXX	7,868	7,868	7,840	7,868						7,868				09/01/2033.	1.A
313637 - YS - 3.	FN 109721	03/01/2023	MBS PAYDOWN.	XXX	5,884	5,884	5,971	5,884						5,884			43	09/01/2033.	1.A
313637 - ZD - 5 ₋			MBS PAYDOWN	XXX	12,539	12,539	12,742	12,540		(1)				12,539			84	09/01/2033	1.A
	FNR 2011-81 GZ	03/01/2023	VARIOUS.	XXX		47,692	46,583	47,687		5		5	ļ	47,692			5,794	08/25/2041	1.A
	FNR 2011-80 ZA FNR 2011-101 NB	03/01/2023	MBS PAYDOWN	XXXXXX	200,719	200,719	184,995	200,640		79		79	····	200,719	l		1,392	08/25/2041	1.A
	FNR 2011-101 NB	03/01/2023	MBS PAYDOWN	XXX	135,811		135,387	29,245		3		3	1	135,811	l		1.101	10/25/2041	1.A
	FNR 2012-67 MZ.	03/01/2023	MBS PAYDOWN.	XXX	14,488	14,488	14,449	14,488				1		14,488			82	07/25/2042	1.A
3136A8-D6-4.	FNR 2012-103 ZC	03/01/2023	MBS PAYDOWN.	XXX	43,706	43,706	42,201	43,695		11		11					234	09/25/2042	1.A
	FNR 2013-71 ZA	03/27/2023_	MBS PAYDOWN	XXX	240,428	240,428	232,310	239,689					ļ	240,428	ļ		1,625	05/01/2043	1.A
	FNR 2013-74 ZH	03/01/2023	MBS PAYDOWN	XXX	227 ,327	227,327	205,593	226,427		900	ŀ	900	ļ	227 , 327	ļ			05/01/2043	1.A
3136AE-S3-2	FNMA13-52J FNR 2013-79 EZ	03/01/2023	MBS PAYDOWN	XXX	53,996	53,996	52,528	53,990			····	6 73	·	53,996				06/25/2043	1.A
	FNR 2013-79 QZ	03/01/2023	MBS PAYDOWN.	XXX	95,531		90,395	200,654			·	37	ļ	95,531				07/25/2043	1.A 1.A
	FNR 2013-80 VZ	03/25/2023.	VARIOUS.	XXX	436,875	436,875	425,908	435,712		1,163		1,163	<u> </u>	436,875			4,010	08/25/2043	1.A
	FNR 2013-108 VZ	03/01/2023	MBS PAYDOWN	XXX	130,324	130,324	128,513	130,314		10		10		130,324				10/25/2043	1.A
3136AG-NP-3.	FNR 2013-103 GZ	03/01/2023	MBS PAYDOWN	XXX	257,811	257,811	228,517	257,511		301			ļ	257,811				10/25/2033	1.A
	FNR 2013-114 Z	03/01/2023	MBS PAYDOWN.	XXX	639,453	639,453	567,889	637 , 658		1,795		1,795	ļ	639 , 453				03/25/2040	1.A
	FNR 2013-136 CZ	03/01/2023	MBS PAYDOWN	XXX	148,491	148,491	125,356	148,294		197	ļ	197	ļ	148,491	ļ			12/01/2043	1.A
	FNR 2015-64 AZ	03/01/2023	VARIOUS	XXXXXX	242,667	242,667	242,411	242,282		385	·	385	·	242,667	·		1,174 545	09/25/2045	1.A
	FNR 2015-47 AYFNR 2015-72 ZA	03/01/2023	MBS PAYDOWN.	XXX						31		31	l					10//01/2045	1.A
	FNR 2016-41 MZ	03/01/2023	MBS PAYDOWN.	XXX	36,064	36.064	35,588	36,062		2		7	ļ	36,064	l			07/25/2045	1.A
	FNMA16-24	03/01/2023	MBS PAYDOWN	XXX		62,472	62,407	62,425		47		47	[62,472			317	05/25/2046	1.A
3136AU-4D-0	FNR 2017-8 BZ	03/01/2023	MBS PAYDOWN	XXX	53,980	53,980	48,484	53,957		23		23		53,980			210	02/25/2047	1.A
	FNR 2016-94 ZA	03/01/2023	MBS PAYDOWN	XXX	85 , 134	85,134	83,518	85,014		120		120	ļ	85 , 134			428	12/25/2046	1.A
	FNR 2017-4 ZC	03/01/2023	MBS PAYDOWN	XXX	98,481	98,481	98,481	98,481					 	98,481	ļ		486	02/25/2047	1.A
3136AW-58-2.	FNR 17-52 KZ	03/01/2023	MR9 LAIDOMN	XXX	200,915	200,915	197 , 366	200,894		20		20	ļ	200,915	<u> </u>		1,652	07/01/2047	1.A

					Sho	T-pgo I IIA w	orm Ronde a	nd Stock Solo	l Pedeemed	or Otherwise	Disposed of	During the C	urrent Quarte	or						
1	2	3 4	5	6	7	8	9	10	i, Redeemed		ook/Adjusted Ca		unent Quart	16	17	18	19	20	21	22
· ·	1	F			'		"	"	11	12	13	14	15	ı	.,	10	10	20		NAIC
		0																		Designation,
		r							Umma alima d		Current Year's	T-4-1 Ob	T-4-1 F i	Book/	F			Bond	04-4-4	NAIC Desig.
CUSIP		e		Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than Temporary	Total Change in	Total Foreign Exchange	Adjusted	Foreign Exchange Gain	Realized Gain	Total Gain	Interest/Stock Dividends	Stated Contractual	Modifier and SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3136AW-HZ-3		03/01/2023		XXX	19,365	19,365	18,073	19,361		4		4		19,365				123	05/01/2047	1.A
3136AW-Z7-5		03/01/2023		XXXXXX	20,849 510,040	20,849	19,395	20,847						20,849				104	07/25/2047	1.A
3136AX-GA-7.	FNR 2017-49 ZC FNR 2017-61 TZ	03/01/2023		XXX	73,351	73,351	68,335	73,159		191		191		510,040 73,351		·		372	08/25/2047	1.A
	FNR 2017-90 ZD	03/01/2023		XXX	65,781	65,781	65,602	65,781		1		1		65,781				489	11/01/2047	1.A
	FNA 2018-M3 A2	03/01/2023	MBS PAYDOWN	XXX	2,600	2,600	2,518	2,600		1		1		2,600				14	02/25/2030.	1.A
	FNR 2018-38 VZ	03/01/2023		XXX	30,254	30,254	30,246	30,254						30,254				201	06/25/2048	1.A
	FNR 2018-45 ZD FNR 2018-47 GZ	03/01/2023		XXXXXX	299,465 79,390	299,465	281,911	299,304		161		161		299,465				1,997 286	06/25/2048	1.A
	FNR 2018-55 LZ	03/01/2023		XXX	202.544	202.544	184,335	202,447		97		97		202,544				1,169	08/01/2048	1.A
	FNR 2018-54 LZ	03/01/2023		XXX	14,324	14,324	13,524	14,321				3		14,324				87	08/25/2048	1.A
	FNR 2018-70 CZ	03/01/2023		XXX	164,780	164,780	160 , 105	164,747		33		33		164 , 780				1,020	10/25/2048	1.A
	FNR 2018-73 BZ	03/01/2023		XXX	138,471	138,471	132,269	138,438		33		33		138 , 471				496	10/25/2048	1.A
	FNR 2018-76 ZB FNR 18-84 ZA	03/01/2023		XXXXXX			39,785	44,005		16		16							10/25/2048	1.A1.A
	FNR 18-84 ZD	03/01/2023		XXX		78,908	72,011	78,885		24		24		78,908				296	11/01/2048	1.A
	FNR 2019-72 ZL	03/01/2023		XXX		36,540	36,161	36,538		2		2		36,540				205	12/25/2049	1.A
	FNR 2019-82 HZ	03/01/2023		XXX	27 , 077	27,077	27,013	27,077					ļ	27,077				135	01/25/2050	1.A
	FNR 2020-3 JZ	03/01/2023		XXX	67,393	67,393	67,023	67,391		2		2		67,393				329	02/25/2050	1 .A
	FNR 2020-3 AZ FNR 2020-7 DZ	03/01/2023		XXX XXX	12,227 92,285	12,227 92,285	12,146 92,147	12,206 92,104		21		181		12,227 92,285				60	12/01/2049	1.A
31377U-6D-0		03/23/2023		XXX	6.646	6,646	6,783	6,647		(1)		I(1)		6.646				48	08/01/2048	1.A
3137A0-K9-5	FHR 3695 JG	03/01/2023		XXX	41,566	41,566	41,613	41,566						41,566				298	07/15/2040	1.A
	FHR 3795 VZ	03/01/2023		XXX	20,410	20,410	17 ,654	20,396		14		14		20,410				149	01/15/2041	1.A
	FHR 3828 LZ	02/01/2023		XXX	211,583	211,583	203,312	211,560		23		23		211,583				1,376	03/15/2041	1.A
	FHR 3835 ZV	02/01/2023		XXXXXX	49,701 93,712	49,701 93,712		49,699		(5)		(5)						227	04/15/2041	1.A
	FHR 4219 JZ	03/15/2023		XXX		75,481	72,802	75,406				75		75,481				363	05/15/2043	1.A
3137B3-6D-5.	FHR 4215 ZK	03/01/2023	MBS PAYDOWN.	XXX	29,238	29,238	27,631	29,233		5		5		29,238				169	06/15/2043	1.A
	FHR 4230 Z	03/01/2023		XXX	30,995	30,995	23,947	30,964		30		30		30,995				128	07/15/2043	1.A
	FHR 4235 BC	03/15/2023		XXX XXX	97,775 41,617	97,775 41,617	84,086 38,912	97 ,458 41 ,609				316		97,775 41,617				410 227	08/15/2028	1.A
3137B4-RQ-1		03/01/2023		XXX	49,970	49,970	46,269	49,952		18		18		49,970				178	10/15/2041	1.A
3137B6-LL-3		03/01/2023		XXX	85,108	85,108	85,347	85,109		(1)		(1)		85,108					11/15/2043	1.A
3137BL -EX -2		03/01/2023		XXX	2,973,087	3,234,256	3,231,664	3,231,445		(1)		(1)		3,231,444		(258, 357)	(258, 357)	16,402	09/15/2045	1.A
3137BR - ER - 2		02/01/2023		XXX	224,230	224,230	218,712	224,205		25		25		224,230		(50,004)	(50.004)		08/01/2046	1.A
3137BV -BA - 3 3137BV -QS - 8		03/01/2023		XXX	1,096,133 242,645	1,197,217 242,645	1,140,162 242,645	1,148,491		(37)		(37)		1, 148, 454 242, 645		(52,321)	(52,321)	5,976 1,407	02/15/2047	1.A 1.A
	FHR 4664 TZ	03/01/2023		XXX	560 . 568	560 . 568	520,862	559,928		.640		640	†	560 , 568				2,332	03/15/2047	1.A
3137BY - 5W - 6.	FHR 4680 BQ	03/01/2023		XXX	2,927	2,927	2,840	2,927						2,927				15	05/15/2047	1.A
	FHR 4693 TZ	02/01/2023		XXX	35,929	35,929	33,807	35,927		2		2		35,929				119	06/15/2047	1.A
	FHR 4711 CZ	03/01/2023		XXX	192,319	192,319	189,384	192,300		19		19		192,319				1,332	08/15/2047	1.A
3137F3-K6-0.	FHR 4768 ZH	03/01/2023		XXXXX		40,267	36,298	40,257		10		10						174	03/01/2048	1.A 1.A
	FHR 4734 Z	03/01/2023		XXX	44 .770	44.770	41.570	44,762		8		8		44.770				1157	12/01/2047	1.A
	FHR 4738 LZ	03/15/2023		XXX	289,230	289,230	269,703	288,890		340				289 , 230				1,502	12/01/2047	1.A
	FHR 4801 ZN	03/01/2023		XXX	584,074	584,074	583,222	584,066		8		8		584,074				3,714	05/15/2048	1.A
3137FG-5H-4		03/01/2023		XXX	226,506	226,506	226,506	226,506					ł	226,506				1,443	05/15/2048	1.A
	FHR 4833 VZ	03/01/2023		XXX	37,030 111,795	111,795	36,019 111,534	37,022 111,794		9		9		37,030 111,795					09/15/2048	1.A
	FWLS 2017-SC02 1A2	03/01/2023		XXX	12,268	12,268	11,492	12,267		,		2		12,268		1		58	05/25/2047	1.A
	VA FREDDIE MAC MF CERT I	M-																1		
3137H6-L2-9	068 FHR 5233 DZ	03/15/2023		XXX	25,000	25,000	25,499	25,383		(3)		·····(3)		25,380		(380)	(380)	149	10/15/2036	1.B FE
313/fl/-NZ-5	FEDERAL NA AM5731 3.99	03/27/2023	MD3 PATUUWN	XXX	68,536	68,536	68,332	68,500		36		36			l	ļ	·····	342	10/25/2044	1.A
3138L6-LM-8	01JUN44	03/01/2023		XXX	33,952	33,952	34,659	33,956		(4)		(4)	ļ	33,952		ļ	 	226	05/01/2044	1.A
3138LA-XT-1	FN AM9689	03/01/2023		XXX	19,694	19,694	20,073	19,695		(1)		(1)	ļ	19,694		ļ		133	09/01/2045	1.A
3138LC-QA-6. 3138LC-VN-2		03/01/2023		XXX	178,831 55,559	178,831	182,531	178,858		(27)		(27)		178,831 55,559		 		1,218	01/01/2046	1.A
3138LU-VN-2		03/01/2023		XXX	80,203		82,058			(4)		(4)		80,203	l	ļ			01/01/2046	1.A 1.A
3138LD-JE-4		03/01/2023		XXX	12,882	12,882	13,148	12,883		I		I(1)		12,882		1		79	03/01/2036	1.A
3138LD-K4-4			MBS PAYDOWN	XXX	38,803	38,803		38,807		(4)		I(4)		38,803				231	04/01/2046	1.A

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	_	or Otherwise		During the C	urrent Quarte	er						
1	2	3 4	5	6	7	8 8	9	10	., rtouoomou		look/Adjusted Ca		dirone quare	16	17	18	19	20	21	22
		F							11	12	13	14	15				-			NAIC
		0																		Designation,
		r							Llavaaliaad		Current Year's	Tatal Change	Total Faraira	Book/	Faraira			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		e i		Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than Temporary	Total Change in	Total Foreign Exchange	Adjusted Carrying Value I	Foreign	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	` Accretion ´	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3138LD-PM-9	FN AN1327	03/01/2023	MBS PAYDOWN	XXX	4,877	4,877	4,684	4,876		1		1		4,877				31	01/01/2033	1.A
3138LE-NT-4	FN AN2201	03/01/2023.	MBS PAYDOWN	XXX	4,798	4,798	4,897	4,798					ļ	4,798				29	07/01/2046	1.A
3138LE-QX-2. 3138LF-L7-1	FN AN2269 FN AN3049	03/01/202303/01/2023	MBS PAYDOWN	XXX	32,297	32,297	32,963	32,299		(2)		(2)	ļ	32,297 6,241				186	08/01/2046	1.A
3138LF-L8-9		03/01/2023	MBS PAYDOWN.	XXX	8,818	8,818	8.761	8,818		†			†	8,818				48	10/01/2046	1.A
3138LG-SU-1				XXX	39,484	39,484	39,904	39,486		(1)		(1)		39,484				237	01/01/2037	1.A
3138LG-SV-9				XXX	43,378	43,378	43,839	43,379		(1)		(1)		43,378				261	01/01/2037	1.A
3138LH-AV-6			MBS PAYDOWN	XXX	18,893	18,893	19,336	18,895		(2)		(2)		18,893				128	02/01/2047	1.A
3138LH-D3-5.	FN AN4621 FN AN4851	03/01/2023	MBS PAYDOWN	XXXXXX	32,256	32,256	32,921	32,259		(3)		(3)		32,256 .				203	08/01/2032	1.A
3138LH-L9-3. 3138LH-MA-9.	FN AN4852	03/01/2023	MBS PAYDOWN	XXX	19,642	19,642	5.041	19,644		(2)		(2)		19,6424,889				33	03/01/2047	1.A 1.A
3138LJ-XQ-8.		03/01/2023	MBS PAYDOWN	XXX	22,473	22.473	22,838	22,474		(1)		(1)		22,473				134	08/01/2037	1.A
3138LK-JK-4.				XXX	9,246	9,246	9,436	9,246		(1)		(1)						39	09/01/2047	1.A
3138LK-YX-9.		03/01/2023	MBS PAYDOWN	XXX	5,246	5,246	5,381	5,247		(1)		(1)		5,246				31	10/01/2047	1.A
3138LL -KR - 5.		03/01/2023	MBS PAYDOWN	XXX	7,744			7,745		(1)		(1)		7,744				48	11/01/2037	1.A
3138LM-4B-6. 3138LM-4C-4		03/01/202303/01/2023	MBS PAYDOWN	XXX	19,569 46,945	19,569 46,945	19,643	19,569 46,950		(5)		(5)	 					126	04/01/2033	1.A1.A
3138LM-6D-0		03/01/2023	MBS PAYDOWN	XXX	31,615	31.615	31,902	31.617		(2)		(2)		31.615				193	04/01/2030	1.A
3138LM-6W-8			MBS PAYDOWN	XXX		8,141	8,150	8,141		(=/		(=/						51	04/01/2028	1.A
3138LM-7C-1			MBS PAYDOWN	XXX	47,042	47,042	47,247	47,043		(1)		(1)		47,042				291	04/01/2030	1.A
3138LM-7F-4		03/01/2023	MBS PAYDOWN	XXX	23,349	23,349		23,349		1		1		23,349				155	04/01/2048	1.A
3138LM-HB-2 3138LM-K6-9		03/01/2023	MBS PAYDOWN	XXXXXX	37 ,707 7 ,675	37,707 7,675	37,927	37,707		 			 	37,707		·····		235	02/01/2038	1.A
3138LM-KK-8	FN AN8416	03/01/2023.	MBS PAYDOWN	XXX	12,371	12,371		7,674 12,370		1		1	†	7,675 12,371				30	02/01/2048	1.A 1.A
3138LM-KL-6.		03/01/2023	MBS PAYDOWN	XXX	7,293					1		1						45	02/01/2048	1.A
3138LM-SN-4.	FN AN8624	03/27/2023	VARIOUS.	XXX	11,565,026	11,565,026	11,691,970	11,644,812		(2,278)		(2,278)		11,642,534		(77,508)	(77,508)	101,631	03/01/2030	1.A
3138LM-V5-9.		03/01/2023	MBS PAYDOWN	XXX	21,534	21,534	21,716	21,535		(1)		(1)		21,534				140	03/01/2033	1.A
3138LM-WK-5.		03/29/2023	VARIOUS	XXX	2,184,408	2,291,127	2,305,805	2,300,334		3,944		3,944		2,304,278		(119,870)	(119,870)	20,288	03/01/2030	1.A
3138LM-XC-2, 3138LM-Y2-3.		03/01/2023	MBS PAYDOWN	XXX	20,244	20,244	20,257	20,244		(4)		······	+	20,24437,988				123	05/01/2030	1.A 1.A
3138LN-7M-7	FN AN9899	03/01/2023	MBS PAYDOWN	XXX	47,027	47 ,027	47.747	47,031		(4)		(4)		47,027				315	07/01/2033	1.A
3138LN-BE-0		03/29/2023		XXX	17,207,024	18,094,800	18,193,756	18,155,717		(1,549)		(1,549)		18 , 154 , 168		(947 , 144)	(947, 144)	159,998	05/01/2030	1.A
3138LN-BM-2.		03/29/2023	VARIOUS	XXX	4,706,731	4,957,063	4,984,172	4,973,990		7,502				4,981,492		(274,761)	(274,761)	43,525	05/01/2030	1.A
3138LN-C9-0		03/01/2023	MBS PAYDOWN	XXX	4,711	4,711	4,648	4,711		5.740		5 740	ļ	4,711		(470,000)	(470,000)	30	05/01/2033	1.A
3138LN-D2-4 3138LN-EJ-6	FN AN9120 FN AN9136	03/29/202303/01/2023.	VARIOUSMBS PAYDOWN	XXX	3,721,165 20,393	3,852,890	3,903,459	3,885,455 20,392		5,716		5,716		3,891,171 20,393		(170,006)	(170,006)	47 ,373 125	05/01/2030 05/01/2030	1.A
3138LN-FF-3	FN AN9165	03/01/2023.	MBS PAYDOWN	XXX	4.744	4.744	4,779	4.745		†			†	4.744				32	05/01/2038	1.A
3138LN-MR-9		03/01/2023.	MBS PAYDOWN.	XXX	74,385	74,385	74,536	74,385						74,385				465	06/01/2030	1.A
3138LN-ND-9.				XXX	162 , 125	162,125	162,986	162,132		(7)		(7)		162,125				1,038	06/01/2033	1.A
3138LN-NE-7.		03/01/2023	MBS PAYDOWN	XXX	72,570	72,570	72,955	72,571		(1)		(1)		72,570				465	06/01/2033	1.A
3138LN-NF-4 3138LN-NG-2		03/01/202303/01/2023	MBS PAYDOWN	XXX	25,734 177,051	25,734	25,871	25,734		/0\		(0)	 	25,734 L		·····		165 1 , 133	06/01/2033	1.A
3138LN-NH-0.	FN AN9390FN AN9391		MBS PAYDOWN	XXX	183,741	183,741	184,717	177,058 183,749		(8)		(0)		183,741				1, 133	06/01/2033	1.A 1.A
3138LN-Q4-6.		03/01/2023	MBS PAYDOWN	XXX	20.338	20.338	20.516	20.339		(1)		(1)		20.338				133	06/01/2028	1.A
3138LN-UZ-2.			MBS PAYDOWN	XXX	69,654	69,654	71,374	69,663		I(9)		(9)		69,654				494	06/01/2043	1.A
3138LN-YB-1.			MBS PAYDOWN	XXX	7,871	7,871	7,881	7,871						7,871				54	07/01/2033	1.A
3138LP-AC-0			MBS PAYDOWN	XXX	35,234	35,234	35,305	35,233		1		ļ <u>1</u>		35,234				236	09/01/2038	1.A
3138LP-AL-0 3138LP-CV-6	1	03/01/202303/01/2023.	MBS PAYDOWN	XXXXXX	131,652 18,892	131,652 18,892	131,919	131,649 18,892		 ²		 ²	·	131,652 18,892		 		881 128	09/01/2038 07/01/2033	1.A1.A
3138LP-UV-6	FN AN9983 FHLMC SERIES 2531 CLASS Z	03/01/2023	MBS PAYDOWN.	XXX						11		11	†	49,625		 		452	12/15/2032	1.A
	FNMA SERIES 2003-111 CLASS											1								
31393T-3S-3	SG	03/01/2023	MBS PAYDOWN	XXX	105,914	105,914	92,345	105,832		82		82	ļ	105,914		ļļ		989	12/25/2032	1.A
31393T-U6-1	FNMA SERIES 2003-109 CLASS	03/25/2023	MBS PAYDOWN	XXX	104,308	104,308	94,875	103,853		455		455		104,308				948	01/25/2033	1.A
	FNMA SERIES 2004-W1 CLASS									1		1								
31393U-4J-9	1A7	03/01/2023	MBS PAYDOWN	XXX	34,621	34,621	34,621	34,621		ļ		ļ	ļ	34,621		ļļ		353	11/25/2043	1.A
31393U-BC-6	FNMA SERIES 2003-123 CLASS	03/01/2023	MBS PAYDOWN	XXX	81,413	81,413	83.448	81,421		(9)		(0)		81.413				818	12/25/2033	1 A
	FNMA 2003-119 CLASS SA		MBS PAYDOWN.	XXX	5,606	5,606	5,427	5,584		22				.5,606				48	12/25/2033	1.A
	FNMA SERIES 2003-119 CLASS											T								
31393U-DM-2	QD		MBS PAYDOWN	XXX	3,364	3,364	3,256	3,351		13	L	13	L	3,364		Ll.		29	12/25/2033	1.A

Chau All Lang Tarm Danda and	Stock Sold Bodoomed or Otherus	ise Disposed of During the Current Quarter.	

					She	ow All Long-T	erm Bonds a	nd Stock Solo	Redeemed	or Otherwise	Disnosed of	During the C	Current Quarte	or						
1	2	3 4	5	6	7	8	9	10	i, itoucomes		ook/Adjusted Ca		Julioni Qua	16	17	18	19	20	21	22
	_	F						'	11	12	13	14	15	1						NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		e		l				,	Unrealized		Other Than	Total Change		Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP Identi-		i Diamanal		Number of Shares of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain		Total Gain	Dividends	Contractual	SVO
fication	Description	g Disposal n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Administrative Symbol
lication	FNMA SERIES 2003-119 CLASS	II Date	Ivallie of Fulchasel	SIUCK	Consideration	Fai value	Actual Cost	Carrying value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposai	Disposal	Disposai	Dulling Year	Date	Symbol
31393U-DN-0.	. UG	03/25/2023.	. MBS PAYDOWN	XXX	5,046	5,046	4,884	5,026		20		20		5,046				43	12/25/2033	1.A
0400011 00 0	FNMA SERIES 2003-119 CLASS	00/05/0000	MBO BAYBOWN	VVV	4 077	4 077		4 077						4 077				l	40.105.10000	
31393U-DQ-3.	SB	03/25/2023.	. MBS PAYDOWN	XXX	4,077	4,077	4 , 168	4,077		 			+	4,077				41	12/25/2033	1.A
31393U-NR-0.	147	03/01/2023	MBS PAYDOWN	XXX	178.328	178.328	178,328	178.328						178,328				1,759	08/25/2043	1.A
	FHLMC SERIES 2650 CLASS PB.		. MBS PAYDOWN	XXX	17 , 332		16,333	17,328		4		4		17,332				146	07/15/2033	1.A
	FNMA SERIES 2004-W2 CLASS		una nunaum	1000						l										
31393X - GN - 1.	1A4	03/01/2023.	. MBS PAYDOWN	XXX	41,925	41,925	41,527	41,881		44		44		41,925				448	02/25/2044	1.A
31394B-YX-6	7K	03/01/2023	MBS PAYDOWN	XXX	129,595	129,595	105,327	129,440		155		155		129,595				1,028	12/25/2034	1 A
	FHLMC SERIES 2682 CLASS SH.		MBS PAYDOWN.	XXX	23,990	23,990	21,532	23,944				46		23,990				206	02/15/2033	1.A
İ	FHLMC SERIOES 2682 CLASS		İ		i '															
31394K-L2-8.	SK	03/15/2023.		XXX	107,834	107,834	105,849	107 ,587		247		247		107 , 834				1,087	01/15/2033	1.A
	FHLMC SERIES 2684 CLASS S	03/15/2023.		XXX	65,952	65,952	57,538	65,812		140		140		65,952				601	01/15/2033	1.A
	FHLMC SERIES 2691 CLASS JS. FHLMC SERIES 2691 CLASS SW.	03/15/2023.		XXXXXX	99,348	99,348	91,443	99,158		190		190		99,348					04/15/2033	1.A
3 1394L -GD -0.	FNMA SERIES 2006-18 CLASS	03/15/2023.	. MBS PATDOWN		55,832	55,832	55,350	55,706		126		120		55,832				725	09/15/2032	1.A
31394V-4H-0.	PE	03/01/2023.	. MBS PAYDOWN	XXX	15,669	15,669	15,120	15,666		2		2		15,669				147	03/25/2036	1.A
31394X-VL-7.	FSPC SERIES T-60 CL 1A4D	03/01/2023.	. MBS PAYDOWN	XXX	39,823	39,823	39,176	39,791		32		32		39,823				314	03/25/2044	1.A
	FHLMC SERIES 2827 CLASS PG.	03/01/2023.		XXX	36,886	36,886	37 ,417	36,889		(3)		(3)		36,886				380	07/15/2034	1.A
	FHLMC SERIES 3110 CLASS HE.	03/01/2023.		XXX	16,547	16,547	16,127	16,546		2		2		16,547				153	02/15/2036	1.A
31396N-HB-5		03/01/2023		XXX	82,280	82,280	80,602	82,263		17		1/		82,280		·····		678	04/15/2036	1.A
31396P-SS-1 31396U-VU-1	FNR 2007-7 FHR 3184 AE	03/01/2023		XXX XXX	26,620 276.088	26,620 276,088	26,021 284,888	26,617 276,121		(33)		(33)		26,620 276,088				161 2.281	02/25/2037 07/15/2036	1.A 1.A
31396X-RS-5		03/01/2023		XXX	696	696	688	695		(33)		(33)		696				7	09/25/2037	1.A
	FHLMC 3217 PE	03/01/2023		XXX	15,396	15,396	15,692	15,397		(1)		(1)	†····					159	09/15/2036	1.A
	FHR 3211 HEE.		MBS PAYDOWN.	XXX		15,809		15,810		I (1)		(1)						119	09/15/2036	1.A
	FHLMC 3211-MB	03/01/2023		XXX	23,455	23,455	22,670	23,451		3		3		23,455				191	09/15/2036	1.A
31397C-SZ-3.	FHR 3242 NH	02/01/2023.	. MBS PAYDOWN	XXX	245,255	245,255	249,087	245,265		(10)		(10)		245,255				1,877	11/01/2036	1.A
31397C-TD-1.		03/01/2023.		XXX	15,214	15,214	15,214	15,214						15,214				148	11/15/2036	1.A
31397G-PF-1.	. FHR 3303 PD	03/01/2023.		XXX	36,642	36,642	34,872	36,627		15		15		36,642				284	04/15/2037	1.A
31397H-B9-8.		03/01/2023.		XXX	28,948	28,948	26,967	28,937		11		11		28,948				181	05/15/2037	1.A
	FHR 3351 PC	03/01/2023.		XXX	24,141	24,141	23,636	24,139		2		2		24,141				142	07/15/2037	1.A
	FHR 3349 PE FNR 2011-18 ZE		. MBS PAYDOWN	XXXXXX	20 , 144 27 , 069	20,144	20,691	20 , 149		(5) 15		(5)		20 , 144				146	07/15/2037	1.A 1.A
	FNR 2011-18 KY	03/01/2023		XXX	40,224	40,224	37,924	40,211		14		14		40,224				267	03/25/2041	1.A
	FNR 2011-46 Z	03/01/2023		XXX	68,248	68,248	62,634	68,219		29		29		68,248				520	05/25/2041	1.A
	FNR 2011-39 UZ	03/01/2023		XXX	136,809	136,809	128,054	136,747		62		62		136,809				1,067	05/25/2041	1.A
	FNR 2011-58 HL	03/01/2023		XXX	14,984	14,984	14,135	14,980		4		4		14,984				100	07/25/2041	1.A
31397W-X9-1		03/01/2023		XXX	25,359	25,359	24,471	25,352		6		6		25,359				216	07/15/2038	1.A
	FNR 2010-143 Z	03/01/2023		XXX	7,433		7,271	7,433		11		11		7,433		ļ		52	12/25/2040	1.A
	FNR 2010-143 BG	03/27/2023		XXX	32,551	32,551	30,313	32,434		116		116	ļ	32,551				236	12/25/2040	1.A
	FNR 2010-139 HA		. MBS PAYDOWN	XXX	31,700	31,700	29,916	31,693		t ⁷		† ⁷		31,700		 		248	11/25/2040	1.A
313981 - X6 - 3, 3140FX - EK - 4,	FNR 10-103 ME	03/01/2023.		XXX	11,237	11,237	11,192	11,237		12		12	t	11,237		 		91 537	09/25/2040	1.A 1.A
3140FX-EK-4, 3140HR-3B-7,		03/01/2023.		XXX	140,460	42,426		42,425		† ¹²		112				†		311	08/01/2056	1.A
3140HR-6G-3	FN BL0870.	03/01/2023.		XXX				68,600		(2)		(2)	1	68,598		†		538	12/01/2036	1.A
3140HR-B3-6	FN BL0057	03/01/2023		XXX	9,521	9.521	9.667	9.522		I ⁽²⁾		1(2)	I	9.521				67	09/01/2038	1.A
3140HR - B4 - 4.	FN BL0058	03/01/2023		XXX	13,894	13,894	14,107	13,895		(1)		(1)	I			I		98	09/01/2038	1.A
3140HR - B8 - 5.		03/01/2023.		XXX	9,575	9,575	9,592	9,574		ļ		ļ	ļ	9,575		ļ		64	07/01/2031	1.A
3140HR-CR-2	FN BL0079	03/01/2023.	. MBS PAYDOWN	XXX	5,580	5,580	5,618	5,580		ļ			ļ	5,580				39	09/01/2033	1.A
3140HR - LE - 1,		03/01/2023		XXX	26,372	26,372	26,768	26,375		(3)		(3)		26,372		ļ		183	10/01/2030	1.A
3140HR-LW-1		03/29/2023		XXX	4,821,330	4,988,275	5,082,779	5,051,835		5,829		5,829	ļ	5,057,663		(236, 333)	(236,333)	62,410	10/01/2030	1.A
3140HR - M6 - 7	FN BL0380	03/01/2023		XXX	5,466	5,466	5,537	5,466		(1)		 (1)	ļ	5,466	ļ	 		36	10/01/2033	1.A
3140HR - M7 - 5 3140HR - M8 - 3	1	03/01/2023		XXXXXX	22,833 26,638	22,833 26,638	22,861 26,672	22,833		t		 	†····	22,833		 		155 181	10/01/2028	1.A
	FN BL0382FN BL0368 15/14.5	03/01/2023		XXX			50,672	26,638		23		23	†	26,638 49,192		†		354	10/01/2028	1.A 1.A
3140011-1113-9.	IIN DEUGUO 10/14.0		SECURITY CALLED BY ISSUER	1	49 , 192	49, 192	717 , 0لا	49,109		†23		²³		49, 192		†			10/01/2033	I.A
3140HR - N3 - 3	FN BL0409	01/25/2023	at 100.000	XXX	3,000,000	3,000,000	3,008,438	3,005,720		(18)		(18)	ļ	3,005,701		(5,701)	(5,701)	9,765	11/01/2030	1.A
3140HR - N5 - 8	FN BL0411	03/28/2023		XXX		251,000	252,020			ļ	.	ļ			ļ	ļ	 		11/01/2030	1.A
3140HR - NZ - 2			. MBS PAYDOWN	XXX	35 , 170	35,170	35,873	35,173		(4)		(4)		35 , 170				250	11/01/2033	1.A
3140HR-VR-1	LEN BI 0623	03/01/2023	MBS PAYDOWN	XXX		3,471	3.517	3.471		1	1	I	1	3.471		1	l	26	05/01/2031	1.A

					Sho	w All Long-1	erm Bonds a	nd Stock Sol	d, Redeemed				urrent Quarte	er						
1	2	3 4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15]						NAIC
		0																		Designation,
		r									Current Year's		l	Book/				Bond	a	NAIC Desig.
		e		1				,	Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		1 5		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain		Total Gain	Dividends	Contractual	SVO
Identi-	D	g Disposal		Shares of	0	D	A -41 O4	Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	FN BL0653	03/01/2023		XXX		10,563	10,571	10,563				 	 	10,563				/8	12/01/2032	1.A
3140HR-WX-7		03/01/2023		XXX	67,379	67,379	67,537	67,378					 	67,379				471	11/01/2033	1.A
	FN BL0719	03/01/2023		XXX		8,749 64,858		8,749		(1)		·····(1)	ļ	8,749 64,858				467	12/01/2048	1.A
3140HR - ZK - 2 3140HR - ZN - 6		03/01/2023		ХХХ	13,461	13,461	13,507	13,461		(2)		(2)		13.461				407	01/01/2034	
3140HS-4F-5		03/01/2023		XXX	5,393	5,393	5,504	5,394		/4\		(1)	 	5,393				97	03/01/2034	1.A
3140HS-BH-3		03/01/2023		XXX	6,067	6,067	6,070	6,060		†·····(')		†·····(')		6,067					12/01/2036	1.A 1 A
3140HS-BK-6		03/01/2023		XXX	2,498,854	2.498.854	2.507.444	2,504,572		(125)		(125)		2,504,447		(5,593)	(5.593)	81.859	12/01/2030	1.A
3140HS-BN-0		03/27/2023		XXX	20,469	20,469	20,488	20,469		(123)		(123)		20,469		(0,000)	(3,333)	175	01/01/2023	1.A
3140HS-CA-7		03/01/2023		XXX	9.020	9.020	9,085	9.020					İ	.9.020				67	12/01/2033	1.A
3140HS-CK-5		03/01/2023		XXX	8.037	8.037	8,107	8.038		(1)		(1)	1	8.037				61	12/01/2033	1.A
3140HS-HC-8		03/01/2023		XXX	15,427	15,427	15,436	15,427		1		1		15,427				111	01/01/2029	1.A
3140HS-KF-7		03/01/2023		XXX	11,120	11,120	11,169	11,121		T		T	T	11,120		***************************************	l	80	12/01/2029	1.A
3140HS-P7-0		03/01/2023		XXX	3.849	3,849	3,955	3,851		(2)		(2)	I	3,849				33	01/01/2049	1.A
3140HS-PQ-8		03/01/2023		XXX	21,030	21,030	21,236	21,031		I (1)		I (1)		21,030				145	01/01/2034	1.A
3140HS-QQ-7		03/01/2023		XXX	17,530	17,530	17,530	17,530		I		I		17,530				120	01/01/2034	1.A
3140HS -RA - 1		03/01/2023		XXX	15,335	15,335	15,383	15,335		1		I	I	15,335				107	02/01/2034	1.A
3140HS-RS-2		03/01/2023		XXX	4,010	4,010	4,113	4,011						4,010				31	01/01/2039	1.A
3140HS-RV-5		03/01/2023		XXX	79,506	79,506	79,965	79,508		(2)		(2)		79,506				536	01/01/2031	1.A
3140HS-U4-1	FN BL1502	03/01/2023	B. MBS PAYDOWN	XXX	22,462	22,462	22,869	22,463		(2)		(2)		22,462				153	02/01/2049	1.A
3140HS-UZ-2	FN BL1499	03/01/2023	B. MBS PAYDOWN.	XXX		15,634	15,744	15,635		(1)		(1)		15,634				102	02/01/2031	1.A
3140HS-X6-3		03/01/2023	B. MBS PAYDOWN	XXX		6,037	6,087	6,037						6,037				39	03/01/2031	1.A
3140HS-XN-6		03/01/2023	B. MBS PAYDOWN.	XXX	9,184	9,184	9,281	9,184						9,184				63	02/01/2034	1.A
3140HT - 2V - 0	FN BL2587	03/01/2023	B. MBS PAYDOWN	XXX	1,714	1,714	1,741	1,714				<u> </u>	<u> </u>	1,714				11	06/01/2049	1.A
3140HT - NB - 1	FN BL2185	03/01/2023	B. MBS PAYDOWN	XXX	4,100	4,100	4, 185	4,101				<u> </u>	<u> </u>	4,100				30	05/01/2049	1.A
3140HT - S6 - 7	FN BL2340	03/01/2023	B. MBS PAYDOWN	XXX	11,757	11,757	11,819	11,758		(1)		(1)		11,757				71	05/01/2029	1.A
3140HT - SG - 5		01/30/2023		XXX	3,221,603	3,221,603	3,288,049	3,211,367		10,236		10,236		3,221,603				10,302	06/01/2034	1.A
3140HT-UT-4		03/01/2023		XXX	4,654	4,654	4,776	4,654		(1)		(1)		4,654				29	05/01/2034	1.A
3140HT - XR - 5		03/01/2023		XXX	5, 190	5,190		5,191		(1)		(1)		5 , 190				33	05/01/2034	1.A
3140HU-B7-0		03/01/2023		XXX	27,632	27,632	28,201	27,633		(1)		(1)		27,632				194	06/01/2049	1.A
3140HU-B9-6		03/01/2023		XXX	21,861	21,861	22,422	21,863		(1)		ļ(1)		21,861				155	06/01/2049	1.A
3140HV - C9 - 3		03/01/2023		XXX	12,587	12,587	12,721	12,588						12,587				77	08/01/2049	1.A
3140HW-ED-0		03/27/2023		XXX	5,617	5,617	5,621	5,618		 (1)		 (1)	ļ	5,617				<u>31</u>	09/01/2042	1.A
3140HX - ZN - 3		03/01/2023		XXX	6,230	6,230	6,359	6,231					 	6,230				29	04/01/2050	1.A
3140HY-CH-9		03/01/2023		XXX	2,598	2,598	2,613	2,598				······	 	2,598				ļ ¹¹	02/01/2048	1.A
3140HY-D9-6		03/27/2023		XXX	5,762	5,762		5,763		 (1)		ļ(1)		5,762				2b	04/01/2050	1.A
3140LD-ZZ-5		03/01/2023		XXX	20,092	20,092	20,507	20,094		t(¹)		ł(1)	·	20,092				85	10/01/2051	1.A
3140LE-6F-9		03/01/2023		XXX	14,605	14,605	14,488	14,604						14,605				40	01/01/2037	1.A
3140LF - 6A - 7. 3140LF - K3 - 7.		03/27/2023		XXX	4,616	4,616 9,499	4,711	4,617		†·····(1)		†·····(1)		4,616				31	04/01/2052	1.A
3140LF - K3 - 7		03/01/2023		XXXXXX						†·····(1)		†·····(1)		9,499				33	03/01/2052	1.A
3140LF - IP - 9		03/27/2023		XXX						†······(1)		†·····(1)	·····	7,589 7,431			·····	52	06/01/2042	
3140LG-AC-6		03/2//2023		ххх			3,549			†·····(¹)		†······(¹)						40	04/01/2052	1.A
3140LG-R7-9		03/01/2023		XXX	1.580		1.617	1.580				†	†	1.580				2/	07/01/2052	1.A
3140LG-WG-3		03/01/2023		XXX	1,580			1,580		/4\		/4\	†	1,580				13	07/01/2052	1.A
3140LH-S5-0		03/21/2023		XXX		20,288				†·····(')		†·····(')						183	11/01/2052	1.A
3140LH-S5-0		03/01/2023		XXX	20,288	120,237	20,352 108,418	119,762	l	475		475	†	20,288 120,237			·····	682	03/01/2052	1.A
31418C-3J-1		03/21/2023		XXX	1,101	1,101	1,095	1,101		14/5		1		1,101				7	10/01/2048	1.A
31418C-4J-0		03/01/2023		XXX	1,717	1,717	1,711	1,717		†		†	†	1,717				11	10/01/2048	1.A
31418E-CS-7		03/01/2023		XXX	49,709	49,709	49,422	49,707	<u> </u>	1		1	†	49,709			l	290	04/01/2052	1.A
31418E-D8-0		03/01/2023		XXX	289,090	289,090	288,376	289,086	ļ	3		3	ļ	289,090			l	1.953	06/01/2052	1.A
31418E-J7-6		01/30/2023		XXX	40,877	40,877	40,339	40,711		167		167		40,877				12,981	10/01/2052	1.A
31418E-KU-3		03/27/2023		XXX	135,673	135,673	133,680	135,183		490		490	ļ	135,673			l	1,075	10/01/2052	1.A
31418E-KV-1		03/27/2023		XXX	400,837	400,837	398,373	399,461		1,376		1,376		400,837				(47,952)	10/01/2052	1.A
3142AC-D2-2		03/27/2023		XXX	.7,270	7,270	6,339			26		26						22	01/01/2053	1.A
35563C-AA-6		03/27/2023		XXX	135,216	135,216	154,852	135,202	I	I14		I14		135,216			I		11/25/2055	1.A
35563C-AJ-7		03/27/2023		XXX	64 . 164	64 . 164		64,173		[(9)		(9)		64 , 164				530	10/25/2052	1.B
	FMMHR 2015-R1 B2	03/27/2023		XXX		11,436	12,336	11,437	[I (1)		I (1)		11,436			l	64	10/25/2052	1.A
	FMMHR 2015-R1 A3.	03/27/2023		XXX	57,661	57.661	67,284	57,683		[22]		(22)						1.449	11/25/2052	1.B
	EMMHR 2015-R1 R3	03/27/2023		YYY	54 905	54 905			[T (44)		(1/1)	T	5/ 905			Γ	160	11/25/2052	1 Δ

Chau All Lang Tarm Dar	do and Stock Sold Dadaama	d or Otherwice Dieneced	of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	Current Quarte	er						
1	2	3 4	5	6	7	8	9	10			ook/Adjusted Ca			16	17	18	19	20	21	22
		F		1					11	12	13	14	15							NAIC
		0									0			D1-/				Donal		Designation,
		r							Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value		Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
35563C - AY - 4.		03/27/2023.		XXX	6,133	6,133	6,133	6,133						6,133				73	11/25/2052	5.B GI
35563P-E4-7. 35563P-GH-6.		03/27/2023.		XXX XXX	18,357 6,807	18,357 6,807	14,466			60		60		18,357 6,807				147	04/25/2058	1.A
35563P -HB -8		01/25/2023.		XXX	14,162	14,162	11,919			41		41		14 , 162				ο	11/01/2057	1.A 1.A
35563P-HG-7	SCRT 2018-4 MB.	01/25/2023		XXX	33,739	33,739	30,305	33,632		107		107		33,739				(9)	11/01/2057	1.A
	GNR 2008-90 Z	03/01/2023		XXX	5,704	5,704	5,254	5,703		1		1		5,704				46	12/16/2050	1.A
38373M-FX-3	GNMA SERIES 2002-56 CLASS	03/01/2023	MBS PAYDOWN	XXX	2,343	2,343	2,278	2,343						2,343				27	06/16/2042	1.A
	GNR 2007-46 Z	03/01/2023		XXX	2,703	2,703	1.740	2,700		3		3	·	2,703				18	06/16/2042	1.A
00070111110	GNMA SERIES 2003-78 CLASS		. IIIDO TATIBONIA							1		1		· ·						
38373M-HM-5	Z	03/01/2023	. MBS PAYDOWN	XXX	1,432	1,432	1,279	1,431		ļ		ļ	ļ	1,432				12	09/16/2044	1.A
38373M-K9-0.	GNMA07-55 GNMA SERIES 2003-109 CLASS	03/01/2023.	. MBS PAYDOWN	ХХХ	8,998	8,998	7 ,587	8,995		 3		3	ļ	8,998				66	07/16/2047	1.A
38373M-KL-3	Z	03/01/2023	MBS PAYDOWN	XXX	18,630	18,630	16,611	18,626		4		4		18,630				177	11/16/2043	1.A
	GNR 2008-45 Z	03/01/2023		XXX	1,811	1,811	1,507	1,808		2		2		1,811				16	02/16/2048	1.A
	. GNR 2006-39 Z	03/01/2023.		XXX	23,207	23,207	20,680	23,190		17		17		23,207				213	07/16/2046	1.A
	GNR 2008-39 Z		. MBS PAYDOWN	XXX	8,664	8,664	6,002	8,660		4		4		8,664				65	02/16/2048	1.A
383/3M-Y/-9.	GNR 2008-48 Z GNMA SERIES 2002-83 CLASS	03/01/2023.	. MBS PAYDOWN	XXX	18,922	18,922	14,317	18,918		‡4		4		18,922				154	04/16/2048	1.A
38373V - T8 - 3.	Z	03/01/2023.	MBS PAYDOWN	XXX	2,688	2,688	2,698	2,688						2,688				27	10/16/2042	1.A
38374D-ES-4.	GNR 2006-33 PC		MBS PAYDOWN	XXX	6,710	6,710	6,773	6,711		ļ				6,710				70	07/20/2036	1.A
38374E-ME-4	GNMA SERIES 2003-99 CLASS	03/01/2023	MBS PAYDOWN	XXX	89,247	89,247	87,811	89,236		11		1,1		89,247				811	11/16/2033	1.A
	GNMA 2003-103 PC.	03/01/2023		XXX	105,677	105,677	104,075	105,664		13		13		105,677				973	11/10/2033	1.A
	GNMA SERIES 2004-9 CLASS Z.		MBS PAYDOWN.	XXX	452,690	452,690	438,597	452,613				77		452,690				4.049	09/16/2044	1.A
	GNMA SERIES 2004-11 CLASS																			
38374F -PZ - 1.	ZH	03/01/2023.	. MBS PAYDOWN	XXX	48,707	48,707	38,509	48,667		39		39		48,707				387	02/16/2034	1.A
38374F-Q9-8		03/01/2023	MBS PAYDOWN	XXX	8,610	8.610	7,550	8.606		4		4		8,610				75	03/16/2034	1.A
	GNR 2006-42 Z		MBS PAYDOWN.	XXX	4,724	4,724	3,126	4,721		3		3		4,724				32	02/16/2048	1.A
	GNR 2008-9 Z		MBS PAYDOWN	XXX	20,369	20,369	18,956	20,361		8				20,369				173	02/20/2038	1.A
	. GNR 2017-73 VZ		. MBS PAYDOWN	XXX	78,556	78,556	76,049			18		18		78,556				495	05/20/2047	1.A
	. GNR 2013-160 ZC . GNR 2013-113 AZ	03/01/2023.		XXXXXX	20,715	20,715	15,653	20,688		27		27		20,715				81 1.459	10/16/2043	1.A 1.A
	GNR 2013-113 AZ	03/20/2023.		XXX		108,927	82,788	108,770		158		158		290,409				439	11/16/2043	1.A
	GNR 2015-185 NZ	03/01/2023.		XXX	59,382	59,382	59,382	59,382		1				59,382				268	05/20/2045	1.A
	GNMA15-182	03/01/2023		XXX	49,658	49,658	49,596	49,658						49,658				247	12/20/2045	1.A
	GNR 2016-62 MZ		. MBS PAYDOWN	XXX	179,434	179,434	170,807	179,355		78		78		179 , 434				848	05/20/2046	1.A
	GNR 2016-53 HZ	03/01/2023.		XXX	36,818	36,818	36,437	36,814		4		4		36,818				154	04/20/2046	1.A
38380A-LP-0. 38380B-C3-7.	1	03/01/2023.		XXX	94,827 35,646	94,827 35,646	85,864 34,001	94,807 35,637		20		20		94,827 35,646				325 165	09/20/2046	1.A1.A
	GNR 2018-22 LZ	03/01/2023		XXX	18,217	18.217	15.995	18,213		4		4		18.217				95	02/20/2048	1.A
	GNR 2018-19 Z	03/01/2023		XXX	78,160	78,160	69,101			29		29						392	02/01/2048	1.A
	FL ORLANDO AVIATION 2019	01/26/2023.		XXX	998,670	1,000,000	1,128,150	1,090,026		(986)		(986)		1,089,041		(90,371)	(90,371)	13,222	10/01/2035	1.D FE
45400V 04 0	ID HEA OFM COACC	04 (00 (0000	SECURITY CALLED BY ISSUER	VVV	45.000	45.000	45,000	45 000						45,000				050	07/04/0000	4.0.55
45129Y-S4-9.	ID HFA SFM 2019C	01/03/2023.	at 100.000 PRIOR YEAR INCOME	XXX	45,000	45,000	45,000	45,000		t		····	†	45,000				653	07/01/2039	1.B FE
	JMHT 2010-SILL A	03/10/2023		XXX	20,338	20,338	19.904	20,303		35		35	1	20,338				(909)	06/10/2055	1.G FE
51766C-AA-8.		03/27/2023.		XXX	19,693	19,693	19,693	19,693		I		1		19,693				146	07/01/2039	1.A FE
	LOS ANGELES CALIF CMNTY			İ												400 400	100 100			
54438C - XL - 1. 56678P - AL - 1	AZ HONOR HEALTH 2018A	03/09/2023.	. MORGAN STANLEY	XXX	2,369,874	2,300,000	2,259,520	2,260,954		431		431		2,261,385		108,489	108 , 489	56,733	08/01/2036	1.B FE
56678P-AL-1. 56678P-AN-7.	AZ HONOR HEALTH 2018A		. MF GLOBAL INC	XXX		350,000	392,704	376,749		(343)		(343)		376 , 406		4,307		7,243 5,174	09/01/2033	1.F FE
	MASSACHUSETTS BAY TRANSN				i ' i					, ,							, ,			
575579 - ZQ - 3.	AUTH	01/26/2023.	. HILL	XXX	1,563,520	2,000,000	1,416,240	1,659,984		3,326		3,326		1,663,310		(99,790)	(99,790)		07/01/2030	1.C FE
575579-ZR-1.	MA MASS BAY TRANSPORT AUTH	01/26/2023.	нит	XXX	1.732.889	2,300,000	1,571,636	1,851,205		3,812		3.812		1,855,017		(122, 128)	(122,128)		07/01/2031	1.C FE
	MA MASS BAY TRANSPORT AUTH		SUNTRUST ROBINSON													, , , ,				
575579-ZS-9.		01/26/2023	. HUMPHREY, INC	XXX	2,610,792	3,600,000	2,379,168	2,811,271		5,901		5,901		2,817,172		(206,380)	(206,380)		07/01/2032	1.C FE
592112-TL-0	TN MET NASHVILLE COUNTY GO 2018	03/09/2023	BREAN CAPITAL LLC	XXX	6,233,820	6,000,000	6,159,840	6,097,469		(3,231)		(3,231)	1	6,094,238		139,582	139,582	168,000	07/01/2034	1.C FE
J32112-1L-U.	. 2010		SECURITY CALLED BY ISSUER				0,133,040			(3,231)		(3,231)	` · · · · · · · · · · · · · · · · · ·	0,034,230		135,302	, 100, 302			
60416S-W3-0	MN MINNESOTA HFA 2019G	01/03/2023.	at 100.000		5,000	5,000	5,000	5,000		1		<u> </u>	1	5,000		<u> </u>		79	01/01/2040	1.B FE

					Sho	w All Long-T	erm Bonds a	nd Stock Sol	d, Redeemed	or Otherwise	Disposed of	f During the C	urrent Quart	er						
1	2 3	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
	F	=							11	12	13	14	15							NAIC
																				Designation,
		r									Current Year's		l	Book/				Bond		NAIC Desig.
QUIQUE		2		l., , ,				J	Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP Identi-	1 1	D:		Number of Shares of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value			Total Gain	Dividends	Contractual	SVO
	Donasistics 9	Disposal Date	Name of Brooks and		0	D \	A -41 O4	Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in B./A.C.V.	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description r	1 Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
610758-AA-2		03/30/2023.	VARIOUS	XXX	9.237	9.237	9.237	9.237						9.237				109	11/01/2040	1.A FE
	NE INV FIN AUTH SFM 2019D	03/09/2023.	MF GLOBAL INC.	XXX	560 . 413	635,000	635,000	635,000					T	635,000		(74,587)	(74.587)		09/01/2042	1.B FE
00000111 01 1.	NM NEW MEXICO MTGE FIN		SECURITY CALLED BY ISSUER	1				i .					1			(, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			İ	
647201-FW-7.	. AGCY 2019C	01/03/2023	at 100.000	XXX	15,000	15,000	15,000	15,000						15,000				270	07/01/2044	1.A FE
			SECURITY CALLED BY ISSUER	1004																
64/201-HA-3,	NM NEW MEXICO MFA 2019D	01/03/2023	at 100.000	XXX	10,000	10,000	10,000	10,000					·····					163	07/01/2044	1.A FE
647201-HB-1,	NM NEW MEXICO MFA 2019D	01/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	10 , 000	10.000	10,000	10,000						10,000				168	07/01/2049	1.A FE
047201-110-1,	ND NORTH DAKOTA HOUSING		SECURITY CALLED BY ISSUER							1			1	1				1	0770172043	
658909 - VA - 1,	20190.	01/03/2023	at 100.000	XXX	110.000	110,000	110,000	110,000					1	110,000				1,843	07/01/2042	1.B FE
66285W-BU-9.	NORTH TEX TWY AUTH REV	03/09/2023	BANK OF AMERICA	XXX	2,858,730	3,500,000	2,463,825	2,871,797		19,000		19,000		2,890,796		(32,066)	(32,066)		01/01/2029	1.E FE
	TX NORTH TEXAS TOLLWAY																			
66285W-BW-5.	AUTH 2008D	03/09/2023	BANK OF AMERICA	XXX	14 ,468 ,507	19,005,000	12,704,843	15, 175, 270		85,615		85,615		15,260,884		(792,378)	(792, 378)		01/01/2031	1.E FE
66285W-BZ-8.		03/09/2023	BANK OF AMERICA	XXX	2,641,117	3,930,000	2,099,996	2,631,401		19,261		19,261		2,650,662		(9,545)	(9,545)		01/01/2034	1.E FE
673588-ER-6.	MI OAKLAND UNIV 2013A	01/26/2023	. WELLS FARGO SECURITY CALLED BY ISSUER	XXX	1,271,504	1,300,000	1,300,000	1,300,000		†		+	ł	1,300,000		(28,496)	(28,496)	10,210	05/15/2026	1.E FE
67886M-RY-7.	OKLAHOMA ST HSG FIN AGY SF	03/01/2023	at 100,000.	XXX	25.000	25.000	25,000	25,000						25,000				228	09/01/2039	1.A FE
0700011-1(1-7)	I M 10	03/01/2023	SECURITY CALLED BY ISSUER		23,000	23,000	23,000	23,000					†····	23,000				1220	03/01/2033	I.A I L
767781-CD-7	RITSCD 1.25 3/1/2025	03/01/2023.	at 100.000	XXX	1.135.000	1.135.000	1.135.000	1,135,000						1,135,000				I7.094	03/01/2025	1.B FE
	1		SECURITY CALLED BY ISSUER			,,												1		
787642-W8-6.	STSSCD 1.25 3/1/25	03/01/2023	at 100.000	XXX	1,310,000	1,310,000	1,310,000	1,310,000						1,310,000				8,188	03/01/2025	1.B FE
797355-B2-9.	SDGSCD 0 3/15/2023	03/15/2023	MATURITY	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					03/15/2023	1.D FE
707000 17 0	CA SAN FRANCISCO AIR AMT	00/00/0000	BREAN CAPITAL LLC.	XXX	4 045 000	4 000 000	4 400 050	4 444 450		(000)		(000)		4 440 400		(05, 000)	(05,000)	40 000	05 104 10000	4 5 55
79766D-LZ-0.	2019A	03/09/2023	BREAN CAPITAL LLC		1,045,280	1,000,000	1,128,950	1,111,456		(969)		(969)		1,110,488		(65,208)	(65,208)	18,333	05/01/2039	1.E FE
798186-VP-4	DIST SA.	03/09/2023	. CITIGROUP GLOBAL MARKETS	XXX	8.043.253	10 , 035 , 000	6,475,586	7,840,947		51,187				7,892,133		151,120	151 , 120		08/01/2030	1.B FE
100100 11 1.	SAN MATEO CNTY CALIF CMNTY		OTTOROGO GEOBAL MARKETO							· ·										
799038 - GK - 4	COL	03/30/2023	BARCLAYS CAPITAL INC	XXX	4,086,809	6,105,000	3,006,041	3,756,856		36,982		36,982		3,793,838		292,971	292,971		09/01/2035	1.A FE
828641-UF-5.	CA SIMI VALLEY USD 2004C	03/09/2023	BANK OF AMERICA	XXX	2,337,210	3,000,000	1,950,300	2,269,221		16,702		16,702		2,285,923		51,287	51,287		08/12/2030	1.C FE
			SECURITY CALLED BY ISSUER	1004																
85231L - AE - 5.	STLSCD 1.25 2/15/2025	02/15/2023	at 100.000	XXX	990,000	990,000	990,000	990,000						990,000				6,188	02/15/2025	1.B FE
88275L - AA - 4	TEXAS ST DEPT HSG & CMNTY	03/27/2023.	MBS PAYDOWN.	XXX	11.496	11.496	11.710	11,497		(2)		(2)		11.496				72	08/01/2036	1.B FE
002/3L-AA-4,	VENDE SERIES 2003-1 CLASS	03/2//2020	IIIDO I AIDONN.							(2)		(2)						1	0070172030	
911760-SY-3	J	03/01/2023	MBS PAYDOWN.	XXX	58,393	58,393	58,292	58,391		1		1		58,393				539	11/15/2032	1.A
917435-AA-7	UTSHSG	01/10/2023	SINKING FUND REDEMPTION	XXX	35, 135	35,135	33,202	35,086		50		50		35,135				947	07/01/2050	1.D FE
92261U-AB-0.	VENDE 2008 - 1 GZ	03/15/2023	MBS PAYDOWN	XXX	416,281	416,281	390,285	414,891		1,391		1,391		416,281				4,068	01/15/2037	1.A
	l		SECURITY CALLED BY ISSUER																	
950732-SL-2	WENSCD 7.23 3/15/2024	03/01/2023	at 100.000	XXX	715,000	715,000	715,000	715,000		(00)				715,000				2,860	03/01/2024	1.B FE
957366 -BR -7		01/17/2023	WELLS FARGO	XXX	1,061,100	1,000,000	1,023,750	1,019,486		(28)		(28)		1,019,459		41,641	41,641	18,573	11/01/2040	2.C FE
957366 -BS -5.		01/17/2023	WELLS FARGO	XXX	12,733,200	12,000,000	13,683,150	13,428,827		(2,282)		(2,282)		13,426,546		(693,346)	(693,346)	222,872	11/01/2040	2.C FE
966782-SQ-8		03/09/2023	BARCLAYS CAPITAL INC	XXX	1,223,023	1,750,000	1,058,120	1,288,502		8,258		8,258		1,296,760		(73,738)	(73,738)		08/01/2032	1.D FE
966782-SS-4.	CA WHITTIER UHSD 2016 FEDERAL HOME LN MTG COR	01/26/2023	UWD	XXX	1,255,096	1,850,000	1,031,190	1,263,347	·····	3,355		3,355	·····	1,266,703		(11,607)	(11,607)	·····	08/01/2034	1.D FE
BGH35W-F2-4,	3.5 15JUL43	03/15/2023	MBS PAYDOWN.	XXX	120,224	120,224	113,382	120,370		(146)		(146)		120,224					03/01/2043	1.A
BGH52H-NY-6		03/20/2023	MBS PAYDOWN.	XXX	18,271	18,271	18,237	18,237		34		34		18,271				124	03/01/2047	1.A
BGH54I -AV -5		03/01/2023	MBS PAYDOWN	XXX	35.341	35.341	34,281	35,276		65		65		35.341				208	07/01/2047	1.A
	99 - Bonds - U.S. Special Rev						T,201				***************************************	00						200		
05055599			d Authorities of Government																	1
	Political Subdivisions	90110100 and		o and mon	170.927.154	186.512.606	166.836.049	174.255.627		287.776		287.776		174.550.655		(3.623.503)	(3.623.503)	1,264,452	XXX	XXX
Bonds - Ind	ustrial and Miscellaneous (Un	affiliated)			,021,104	,0.2,000	,000,010	,200,021		201,110		201,110		,000,000		(0,020,000)	(0,020,000)	.,201,102		
000366-AA-2		03/16/2023	MBS PAYDOWN.	XXX	1,581,611	1,581,611	1,525,939	1,526,198						1,526,198		55,414	55.414		05/16/2042	2.B FE
000300-AA-2	AASET 2021-1A A	03/16/2023.	MBS PAYDOWN.	XXX	825.865	825.865	817 . 382	824,574		1,291	•	1,291	1	825,865		, , , , , , , , , , , , , , , , , , , ,		4.149	11/16/2041	1.G FE
00083Y-AA-3		01/17/2023	SINKING FUND REDEMPTION	XXX	61,239	61,239	62,264	61,239	[T		1	[61,239	[T	T	1.944	07/15/2054	1.C FE
00110X-AB-0		03/20/2023	MBS PAYDOWN	XXX	16,000	16,000	15,998	15,976	L	24		24	L	16,000		I		74	05/20/2051	1.A FE
	API ESCROW CORP.	03/28/2023	VARIOUS	XXX	2,643,750	3,000,000	3,000,000	3,000,000					1	3,000,000		(356, 250)	(356, 250)	65,313	10/15/2029	4.B FE
00255U-AA-3		02/15/2023	MBS PAYDOWN.	XXX	3,911	3,911	3,906	3,906		5				3,911				22	01/16/2040	2.A FE
00256D-AA-0		03/15/2023.	VARIOUS.	XXX	233,368	233,368	136,614	136,614					L	136,614		96,754	96,754	1,352	05/15/2039	4.C FE
1	CTL - AMAZON FORT WORTH	1					i .	· ·						· ·					l	
009098-A*-5	FUNDED	03/10/2023.	SINKING FUND REDEMPTION	XXX	120,556	120,556	120,556	120,556	ļ				ļ	120 , 556		ļ	ļ	904	11/10/2039	1.E
009349-AX-9	ALS 2016-1 AR	01/15/2023.	VARIOUS.	XXX	94,895	94,895	96,790	94,923	ļ				ļ	94,923		(28)	(28)	19,741	05/15/2034	2.A PL
013817 - AJ - 0.	ALCOA INC	03/27/2023	GOLDMAN SACHS & CO	XXX	1,535,830	1,532,000	1,466,890	1,489,313		2,252		2,252	ļ	1,491,566		44,264	44,264	59,757	02/01/2027	3.A FE
	HOWMET AEROSPACE INC	03/28/2023	GOLDMAN SACHS & CO	XXX	1,039,500	1,050,000	1,131,775	1,124,698		(904)		(904)		1,123,794		(84, 294)	(84,294)	41,476	02/01/2037	3.A FE
021485-AA-5.	AV-DAL 2020 A	02/15/2023	VAR10US	XXX	10 , 177 , 044	10 , 177 , 044	10, 106, 488	10, 106, 488		1			1	10 , 106 , 488	L	70,556	70,556	113,299	12/15/2045	2.A PL

					Show	w All Long T	orm Bonde a	nd Stock Sold	_	or Othorwise		During the	Current Quart	or						
1	2	3 1	5	6	7	W All Long-1	o n	10 3100 3010	i, Redeemed		ook/Adjusted Ca		Julient Quart	16	17	18	19	20	21	22
'	2	F 4	3	0	,	0	9	10	11	12	13	14	15	10	17	10	19	20	21	NAIC
		0								12	15	'-	"							Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		е							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	, , ,		Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of		5 1/ 1		Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication 02376W-AA-9	Description AMERICAN AIRLINES INC	n Date 01/15/2023	Name of Purchaser SINKING FUND REDEMPTION	Stock XXX	Consideration	Par Value 380.053	Actual Cost 380.053	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date 380.053	Disposal	Disposal	Disposal	During Year	Date 01/15/2028	Symbol
02378A-AA-5	AMERICAN AIRLINES INC	02/15/2023	SINKING FUND REDEMPTION	XXX	380,053 767,125	767 , 125	767 , 125	380,053 767,125				†						7,791	08/15/2030	3.A FE 2.C FE
02660T-EK-5	AHM 2005-2 1A1	03/25/2023.		XXX	104,860	104,860	86,880	104,294					+	104,860				519	09/25/2045	1.A FM
02660T-GS-6		03/25/2023		XXX	2.667	2.667	2,122	2,649		18		18		2.667				8	11/25/2045	1.B FM
03465G-AA-4		03/27/2023		XXX	9.874	9.874	9,339			18		18		9.874				38	10/25/2067	1.A FE
03465G-AB-2	AOMT 2023-2 A1	03/27/2023		XXX	13,367	13,367	12,524			24		24		13,367				52	10/25/2067	1.C FE
	AOMT 2021-5 A3	03/27/2023.		XXX	71,337	71,337		71,098		239		239		71,337				(1,903)	07/25/2066	1.A
	AOMT 2023-1 A2	03/27/2023		XXX	92,331	92,331				341		341		92,331				560	09/26/2067	1.C FE
03770F - AC - 2.	AASET 2014-1 BR	03/31/2023		XXX	2,673,470	2,673,470	1,308,454							2,673,470				33 , 106	01/15/2043	4.B FE
038779-AB-0.	ARBYS 2020-1A A2 ARMY HAWAII FMLY HSING	01/30/2023	. MBS PAYDOWN	XXX	108,885	108,885	108,646	108,827		58		58		108,885				881	08/01/2050	2.C FE
04250G-AB-9	TRST III-B.	02/28/2023	SINKING FUND REDEMPTION	XXX	100,000	100,000	122,039	100.053		(53)		(53)		100,000					06/15/2050	1.G FE
04301Y - AA - 1.	ARTEMIS 2018-1 CN.	03/31/2023.		XXX	2,845,803	13,349,699	2,845,803	2,845,803						2,845,803					12/15/2068	3.A S
04546K - AA - 6.	AASET 2018-2A A	03/16/2023.	. MBS PAYDOWN	XXX	1,664,320	1,664,320	1,662,962	1,672,687				ļ		1,672,687		(8,367)	(8,367)	8,631	11/18/2038	3.B FE
05178T-AA-9.		01/15/2023		XXX	16,759	16,759	17,778	16,759						16,759				488	07/15/2034	1.F FE
	AVERY DENNISON CORPORATION	03/21/2023		XXX	8,443,900	8,500,000	8,457,500	8,472,345		913		913		8,473,258		(29,358)	(29,358)	122,010	12/06/2028	2.B FE
05377R-CV-4		03/31/2023		XXX	1,500,000	1,500,000	1,499,323	1,499,258						1,500,000				8,325	03/20/2024	1.E FE
05618H-AA-3. 06652K-AA-1.	BABSN 2014-IA D BANKUNITED INC	01/20/202303/31/2023		XXX	2,326,688 . 6,252,635	2,326,688	1,632,966	2,310,953 7,070,521						2,326,688		(819,811)	(819,811)	54,685	07/20/2025	3.A FE 2.B FE
06985P-AN-0		02/27/2023		XXX	13,870	13,870	7,024,904	277		1,920		1,925		277		13.593	13.593	129,300	10/15/2023	6.
	BEACN 2021-1A A		MBS PAYDOWN	XXX	44,302	44,302	40,530	44,142		161		161		44,302				165	10/13/2023	1.F FE
	CTL - BEST BUY (HONOLULU											1								
08652@-AA-0.	HI)	03/15/2023	. SINKING FUND REDEMPTION	XXX	48 , 180	48 , 180	48 , 180	48 , 180						48 , 180				479	01/15/2026	2.A
09262F-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W	01/31/2023	VARIOUS	XXX	1.330.446	1.330.446	1.330.446	1.330.446						1.330.446				51.884	05/20/2035	4.A FE
	BOOKING HOLDINGS INC.	03/21/2023		XXX	1,472,955	1,500,000	1,609,195	1,582,911		(2,324)		(2,324)		1,580,587		(107,632)	(107,632)	30,641	03/20/2033	1.G FE
105933-AA-3	BRAVO 2023-NQM2 A1	03/27/2023.		XXX	15,155	15,155	14,490	1,302,311		48		48	'	15,155		(107,002)	(107,032)	57	05/25/2062	1.A FE
	BXMT 2020-FL2 A	03/16/2023		XXX	2,295	2,295	2,240	2,295						2,295				32	02/16/2037	1.A FE
12479M-AH-1	CBCI 2016-1 A	01/15/2023		XXX	879,439	879,439	879,439	879,439						879,439				11,414	07/15/2046	1.F FE
12479R - AE - 7	CAUTO 2017-1A A2	03/15/2023		XXX	128,082	128,082	128,064	127 ,896		185		185		128,082				924	04/15/2047	1.E FE
	CAUTO 2017-1A A3	03/15/2023		XXX	57,878	57 ,878	57 ,878	57 ,878						57 ,878				430	04/15/2047	1.E FE
	CAUTO 2020-1A A5	03/15/2023		XXX	1,750	1,750	1,767	1,750						1,750		ļ		10	02/15/2050	1.E FE
	CAUTO 2020-1A A6	03/15/2023		XXX	10,938	10,938	10,931	10,922		16		16		10,938				/0	02/15/2050	1.E FE
12510H-AN-0. 12530M-AL-9	CAUTO 2021-1A A4	03/15/2023		XXX	1,875 . 37,775	1,875	1,875	1,873 37,689		86		Z		1,875 37,775				200	08/15/2051	1.E FE
	CLIF 2020-1A A	03/20/2023.		XXX	73,013	73.013		72,736		276		276		73,013				200	08/15/2062	1.F FE
	CLIF 2021-1A A	03/20/2023.		XXX	95,504	95.504	79.943	95,125		379		379		95,504				261	02/18/2046	1.F FE
	CSX TRANSPORTATION INC	01/15/2023.		XXX	1.819.323	1,819,323	1,819,323	1,819,323		1				1,819,323				56,863	01/15/2023	1.E FE
	CSMC 2013-IVR1 A1	03/01/2023		XXX	15,539	15,539	14,645	15,522		16		16		15,539				45	03/25/2043	1.A FM
	CSMC 2013-IVR2 A1	03/01/2023		XXX	5,099	5,099	4,723	5,092		6		6		5,099				16	04/25/2043	1.A FM
12646W-AH-7	CSMC 2013-IVR2 A2	03/01/2023	MBS PAYDOWN	XXX	19,229	19,229	18,166	19,213		16		16		19,229				72	04/25/2043	1.A FM
126650-BP-4	CVS LEASE PASS THROUGH TRUST	03/10/2023	. SINKING FUND REDEMPTION	XXX	145,508	145,508	147 , 135	145,523		(15)		(15)	, l	145,508				1,466	12/10/2028	2.B FE
	CVS PASS THROUGH TRUST	03/10/2023		XXX	35,787	35,787	35,787	35,787		1(10)		1(10)	'	35,787				449	01/10/2032	2.B FE
12665U-AA-2		03/10/2023.		XXX	39,675	39.675	39.675	39,675		1		1	1	39.675				311	01/10/2036	2.B FE
126673-QR-6	CWHEL 2004-S 1A	03/15/2023		XXX	49,788	49,788	40,384	49,544		245		245		49,788				377	02/15/2030	1.A FM
126685 - AF - 3	CWHEL 2005-D 2A	03/15/2023	MBS PAYDOWN	XXX	15,042	15,042	12,109	15,001		41		41		15,042				116	11/15/2035	1.A FM
400000 11 0	CTL - CVS CAREMARK	00 (45 (0000	CINICINO FUND DEDEMOTION	VVV	24 005	24 005	24 005	24 005						24 005				240	04/45/0005	0.0
12669@-AA-3_	(MARIETTA GA) CAHFA 2018-K PT	03/15/2023	. SINKING FUND REDEMPTION	XXXXXX	31,885 6,711	31,885	31,885	31,885		 		 	+	31,885		·····		318	01/15/2035	2.B
	CPMRK 2006-RILY A1	03/2//2023		XXX	93,195	6,711 93,195	6,711	6,711 93,195		†		 		6,711 93,195				2,864	12/01/2033	1.B FE
140689-AA-8		03/10/2023.		XXX	5,407		5,413			t		†	†	5,407		†			07/10/2051	1.G 1.D
140694 - AA - 8		03/10/2023		XXX	13,215	13,215	12,981	13,194		21		21		13,215				134	10/10/2052	1.F
14069B-AA-2	CPMRK 2007-AETC A1	03/10/2023.	SINKING FUND REDEMPTION	XXX	67,535	67,535	64,714	67,495		40		40		67,535]		648	02/10/2052	2.C
14069E-AA-6.	CPMRK 2007-ACC A1	03/10/2023.	MBS PAYDOWN	XXX	34,534	34,534	35,663	34,504		31		31		34,534				351	07/10/2052	1.E FE
14070A - AA - 1.	CPMRK 2007-AET2 A	03/10/2023		XXX	13,746	13,746	14,719	13,757		(11)		(11)		13,746				139	10/10/2052	1.G
14070E - AA - 3.	. CPMRK 2008-AMCW A1A	03/10/2023		XXX	111,614	111,614	113,552	111,440		174		174		111,614		ļ		1,286	07/10/2055	1.E FE
14070E-AC-9.	CPMRK 2009-AMCW A1A	03/10/2023		XXX	4,662	4,662	4,616	4,653		ļ9		ļ9	ļ	4,662		 		62	07/10/2055	1.E FE
14070R-AA-4.	CPMRK 2008-LACK A1	03/10/2023		XXXXXX	12,990	12,990	12,982	12,968		23		23		12,990		 		155	12/10/2053	1.G FE
14855J-AB-1.	CLAST 2016-1 A CLAST 2016-1 B.	03/15/2023.	. MBS PAYDOWN	XXX	3,823,705 737,628	3,823,705	3,804,259	3,820,347 745,799				3,359		3,823,705 737,628		t		53,508	08/15/2041	1.G FE 2.C FE
170000 -AU -0.	ULNO: 4010-1 D			-L																

Chau All Lang Tarm Danda and	Stock Sold Bodoomed or Otherus	ise Disposed of During the Current Quarter.	

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l. Redeemed	or Otherwise	Disposed of	During the C	Current Quarte	er						
1	2	3 4	5	6	7	8	9	10	., rtouoomou		ook/Adjusted Ca		arront quart	16	17	18	19	20	21	22
	_	F				i -		'	11	12	13	14	15	1						NAIC
		0																		Designation,
		r							Unrealized		Current Year's	Total Change	Total Canaina	Book/	Foreign			Bond Interest/Stock	Stated	NAIC Desig.
CUSIP		e i		Number of				Prior Year	Valuation	Current Year's	Other Than Temporary	Total Change in	Total Foreign Exchange	Adjusted Carrying Value	. o.o.g	Realized Gain	Total Gain	Dividends	Contractual	Modifier and SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
14855M-AA-6.	CLAST 2019-1A A	03/15/2023.	MBS PAYDOWN	XXX	352,237	352,237	352,079	351,715		522		522		352,237				2,077	04/15/2039	2.B FE
14856C - AA - 7	. CLAST 2018-1 A	03/15/2023.		XXX	1,456,349	1,456,349	1,436,916	1,453,473		2,876		2,876		1,456,349				6,985	06/15/2043	2.A FE
14856E-AE-5.	CLAST 2015-1 AR	02/15/2023.	MBS PAYDOWN	XXX	1,672,091	1,672,091	1,566,860	1,566,860		(270)		(270)	ł	1,566,860		105,231	105,231	9,140 8.090	03/15/2034	2.A PL
14000G-AA-0.	CLAST 2021-1A A		MBS PAYDOWN	XXX	1,070,699	1,070,699	1,070,669	1,071,078		(379)		(379)		1,070,699					01/15/2046	1.G FE
15673Y - AU - 3.	CERB 2019-1A DR	03/22/2023.	at 100.000	XXX	1,900,000	1,900,000	1,900,000	1,900,000					ļ	1,900,000				69,751	04/15/2031	2.C FE
161546-HU-3		03/01/2023		XXX	20 , 767	20,767	19,314	20,741		26		26		20,767				159	11/25/2033	1.A FM
171779 - AL - 5. 17325D - AF - 0.	CIENA CORPORATION	03/28/2023.	. WELLS FARGO BREAN CAPITAL LLC	XXX	875,000	1,000,000	1,000,000	1,000,000		433		433	ł	1,000,000		(125,000)	(125,000)	26,667	01/31/2030	3.B FE
19648W-AA-5.	COSHSG 3.65 7/1/2036	03/30/2023.		XXX	1,818,125 7,995	2,000,000 7,995	1,975,391 7,995	1,991,432 7,995		433		433		1,991,865 7,995		(173,740)	(173,740)	17 ,357 75	10/10/2049	1.A FM
	COLT 2022-5 A3.	03/20/2023		XXX	282.697	282,697	277 .340	282,637		60		60		282,697				2.245	03/25/2067	1.F FE
	CAFL 2018-1 C	03/17/2023.	MBS PAYDOWN	XXX	77 ,415	77,415		77,264		151		151		77 ,415					06/15/2051	1.D FE
	DNKN 2017-1A A211	02/20/2023.		XXX	928 , 185	981,875	981,875	981,875					ļ	981,875		(53,690)	(53,690)	7,760	11/20/2047	2.B FE
	DNKN 2019-1A A23	02/20/2023.		XXX	4,975	4,975	4,735	4,959		16		16		4,975				54	05/20/2049	2.B FE
	DNKN 2021-1A A2I DNKN 2021-1A A2II	02/20/2023.	MBS PAYDOWN	XXX		11,625		11,592		33		33		11,625 6,875				59 43	11/20/2051	2.B FE 2.B FE
233046-AS-0.	DNKN 2021-1A A21	02/20/2023.	MBS PAYDOWN.	XXX	37,788	37 .788	28,205	37,666		122		122		37,788				264	11/20/2051	2.B FE
24422E - WK - 1.	JOHN DEERE CAPITAL CORP	03/09/2023.	JEFFERIES & COMPANY INC	XXX	9.661.200	10,000,000	9.982.900	9.983.797				623		9.984.419		(323,219)	(323,219)	213.264	09/15/2027	1.F FE
251513-BB-2	DBALT 2006-AB4 A5	03/01/2023.	MBS PAYDOWN.	XXX	13,410	13,410	12,658	12,658						12,658			753	111	08/01/2046	1.A FM
	DOLLAR GENERAL CORPORATION	03/22/2023.	BARCLAYS CAPITAL INC	XXX	9,875,400	10,000,000	9,990,300	9,990,315		435		435		9,990,750		(115,350)	(115,350)	236,389	11/01/2027	2.B FE
	DPABS 2015-1A A211	01/25/2023.	MBS PAYDOWN	XXX	92,500	92,500	92,500	92,500		ļ			ļ	92,500		/40,000	(40.000)	1,419	10/25/2045	2.A FE
	DPABS 2017-1A A23	01/26/2023.	WARIOUS	XXX	963,664 120,000	1,012,500 120,000	1,012,500	1,012,500 119,956		44		44		1,012,500 120,000		(48,836)	(48,836)	10,967 945	07/25/2047	2.A FE 2.A FE
260543-CY-7		01/25/2023.	JANE.	XXX	3,492,370	3,500,000	3,496,430	3,497,211		93		93		3,497,303		(4,933)	(4,933)	52,267	11/30/2028	2.A FE
28000X-AA-6		03/25/2023.		XXX	29,375	29,375	28.571	29,268		107		107		29,375		(4,000)		208	03/25/2052	2.B FE
303250 - AF - 1.	FAIR ISAAC CORP.	01/26/2023.	JPMORGAN SECURITIES INC	XXX	925,000	1,000,000	997,500	997,860		29		29		997 , 888		(72,888)	(72,888)	5,000	06/15/2028	3.B FE
	FLCON 2017-1 A	03/01/2023.		XXX	815,870	815,870	813,035	815,805		65		65		815,870				5 ,736	01/15/2042	1.G FE
30610G-AA-1.		02/15/2023.		XXX	695,459	695,459	694,361	694,503		957		957		695,459				2,494	09/15/2039	2.B FE
	FARM 2021-1 A FNR 2012-80 NZ	03/25/2023.		XXX	98,526 183,924	98,526 183,924	98,486	98,385 183,536		141		141		98,526 183,924				268	01/25/2051	1.A
	FNR 2019-77 JZ	03/01/2023.	MBS PAYDOWN.	XXX		18.995	18,612	18,968		28		28		18,995				23,923	03/25/2042	1.A 1.A
3137G1-BK-2.		03/01/2023.	MBS PAYDOWN.	XXX	12.416	12,416	11,987	12,415		1		1		12,416				62	12/25/2046	1.A
	FIRST AMERICAN FINANCIAL	İ					· ·	i .						i ' i						
31847R-AE-2.	CORP	02/01/2023.		XXX	2,485,000	2,485,000	2,485,572	2,485,010		(10)		(10)		2,485,000				53,428	02/01/2023	2.B FE
33830 J - AA - 3. 33830 J - AC - 9.		01/25/2023.	MBS PAYDOWN	XXX	12,500	12,500	11,744	12,457		43		43		12,500				144	07/25/2047	2.C FE 2.C FE
33972P-AA-7		03/31/2023	VARIOUS	XXX	4,959,038	5,417,257	5,416,914	5,417,241		16		16		5,417,257		(458,218)	(458,218)	111,731	03/31/2038	2.B FE
	FORT BENNING CLASS I	01/15/2023.	SINKING FUND REDEMPTION	XXX	32,745	32,745	32,745	32,745						32,745		(, = ,		910	01/15/2036	1.E FE
	FORT BENNING FAMILY																			
346845-AG-5. 346845-AK-6	COMMUNITIES LL	01/15/2023.	. SINKING FUND REDEMPTION VARIOUS	XXX	55,560 43,255	55,560	58,111	55,560		 			 	55,560 43,255				1,692	01/15/2051	2.C FE 1.F FE
340043-AK-0	FTKNOX 5.815 2/52 CLASS I-		VAN 1000		43,233	43,200		43,233						43,200				1,443	01/13/2031	I.F FE
347508-AA-1	A	03/15/2023.	SINKING FUND REDEMPTION	XXX	18,572	18,572	18,001	18,529		43		43		18,572				180	02/15/2052	1.E FE
347508-AC-7	FTKN0X 5.915 2/52	03/15/2023.		XXX	2,234	2,234	2, 151			4		4		2,234				17	02/15/2052	1.F FE
35563P-BU-2.		01/25/2023.		XXX	29,259	29,259	27,403	29,191		68 47		68		29,259				31	07/25/2056	1.A
35563P-BZ-1. 36168W-AB-7.	SCRT 2017-3 HB	03/2//2023.	MBS PAYDOWN	XXX XXX	14,350	14,350 297,753	13,645	14,303		97		47		14,350 297,753				110	07/01/2056	1.A 1.E
	GCAT 2023-NQM2 A2	03/01/2023		XXX	10.373	10,373	10.373	297,030		16		16		10,373				80	11/25/2067	1.E FE
36186E-AA-7.		03/10/2023		XXX	140,019	140,019	147,245	139,933						140,019				1,459	10/10/2041	1.F
20400# 11 =	GMACN SERIES 2005-DOVR			VVV	· ·			i i						· .		"]				
36186W-AA-7.	CLASS A	03/10/2023.	. SINKING FUND REDEMPTION	XXX	23,600	23,600	23,548	23,559		41		41		23,600				207	10/10/2050	1.E
36186Y-AA-3.	2005-A1	03/10/2023.	SINKING FUND REDEMPTION	XXX	74,892	74,892	77 ,500	74,906		(14)		(14)	<u> </u>	74,892		<u> </u>		685	02/10/2035	2.B
36186Y-AF-2	GMACN 2007-HCKM A	03/10/2023	SINKING FUND REDEMPTION	XXX	155,011	155,011	162,845	154,926				85		155,011]		1,580	08/10/2052	2.B
36188A - AA - 3.		03/10/2023.	. SINKING FUND REDEMPTION	XXX	61,082	61,082	61,053	60,973		109		109	ļ	61,082				741	04/10/2047	1.D FE
	GSAA 2007-7 A4	03/25/2023.	MBS PAYDOWN	XXX	43,434	43,434	37,699	43,265		169		169		43,434				162	07/25/2037	1.A FM
30209B-AG-2.	GPMT 2019-FL2 C	03/31/2023.	VARIOUS	XXX	3, 174,742	3,174,742	3,110,333	3,116,866		57 , 876		57,876		3,174,742				53,123	02/22/2036	1.G FE
36321P-AE-0.	BIDCO LTD	03/31/2023	SINKING FUND REDEMPTION	XXX	527,922	527,922	527,922	527,922		 		<u> </u>	<u> </u>	527 , 922				7,760	09/30/2040	1.C FE
375558-BG-7.		03/21/2023.	BARCLAYS CAPITAL INC	XXX	10,703,000	11,000,000	10,963,150	10,972,798		358		358		10,973,155		(270 , 155)	(270, 155)	282,517	09/01/2035	2.A FE
37941@-AA-0.	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN	03/34/3033	MBS PAYDOWN	XXX	383.045	383.045	383.045	383.045										4.073	04/29/2029	2.B PL
3194 IW-AA-U.	I INI NAOINUUIUNE DEDI TUN		I MDO I ATDUMIN				1			4	.	.	4			l		4,073	04/25/2025	

Chau All Lang Tarm E	Danda and Stock Sold Dadaar	mad ar Othamuica Dianacad (of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	During the C	urrent Quarte	er						
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r							Unventiment		Current Year's	Tatal Change	Tatal Faraira	Book/	Faraira			Bond	Ctatad	NAIC Desig.
CUSIP		e		Number of				Prior Year	Unrealized Valuation	Current Veer's	Other Than	Total Change in	Total Foreign	Adjusted	Foreign	Boolized Cain	Total Cain	Interest/Stock	Stated Contractual	Modifier and SVO
Identi-		q Disposa	1	Number of Shares of				Book/Adjusted	Increase/	Current Year's (Amortization)/	Temporary Impairment	B./A.C.V.	Exchange Change in	at	Exchange Gain (Loss) on	(Loss) on	Total Gain (Loss) on	Dividends Received	Maturity	Administrative
fication	Description	n Disposa	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	GMACN 2002-MEAD A	03/10/20		XXX	112,396	112,396	135.826	112,558	(Decrease)	(161)	Recognized	(161)	B./A.C.V.	112,396	Disposai	Disposai	Disposai	1,285	05/10/2037	1.G
38012D-AB-3		03/10/20		XXX	98.979	98,979	105.885	99,000		(21)		(21)		98,979				902	05/10/2050	2.B FE
	GMACN 2005-DRUM A.	03/10/20		XXX		57,774	57,587	57,672		I101		101		57,774				690	05/10/2050	2.A FE
	GMACN SERIES 2006-NELL					· ·						1		,						
38012L - AA - 7	CLASS A	03/10/20		XXX	18 , 458	18,458	16,999	18,430		28		28		18,458				165	05/10/2051	1.E
400040 DI 0	HALLIBURTON COMPANY	03/29/20	DEUTSCHE BANK SECURITIES	XXX	2.863.710	3,000,000	3.104.608	3.075.398		(1,290)		(1.290)		3.074.108		(210.398)	(210,398)	54.967	11/15/2035	2.A FE
	HERA 2021-FL1 A	03/29/20/		XXX	539.449	539,449	5, 104, 608	537,571		1,877		1.877		539,449		(210,396)	(210,396)	5.233	02/18/2038	1.A FE
	HERSPIEGEL DD T/L 1L 12/21.	03/31/20		XXX	4,450	4,450	4 ,450			1,077		1		4,450					12/14/2026	2.C PL
	HOME DEPOT INC.	03/09/20		XXX	4,795,850	5,000,000	4,994,050	4,994,171		85	***************************************	85		4,994,256		(198,406)	(198,406)	108,750	09/15/2032	1.F FE
	HPA 2022-1 C		23. MBS PAYDOWN	XXX	9,209	9,209	9,118	9,188		20		20		9,209		(100,400)	(100,400)	65	04/17/2039	1.G FE
	HPA 2021-3 B	02/17/20		XXX	24,535	24,535	24,534	24,503		32		32		24,535				69	01/17/2041	1.D FE
	HPA 2021-3 C	02/17/20		XXX	17,844	17,844	17,843	17,819				25		17,844				53	01/17/2041	1.G FE
43734L - AA - 4.	HOME POINT CAPITAL INC	01/06/20	23. JPMORGAN SECURITIES INC	XXX	594,680	829,000	611,793	611,793						611,793		(17,113)	(17,113)	18,246	02/01/2026	5.A FE
440405-AE-8.	HORZN 2018-1 A	02/15/20	23. MBS PAYDOWN	XXX	10,680,136	12,592,838	12,385,193	12,399,427						12,399,427		(1,719,291)	(1,719,291)	103,294	12/15/2038	2.C FE
44329H-AL-8.		03/01/20		XXX	23,571	23,571	23,571	23,571						23,571				884	09/01/2053	1.C FE
	HP COMMUNITIES LLC	03/15/20		XXX	6,848	6,848	6,823	6,830		18		18		6,848				234	09/15/2053	1.E FE
444838-AG-1.	HULLS 2014-1A D	01/18/20		XXX	109,025	109,025	84,276	108,319						109,025				2,171	10/18/2026	3.A FE
	ILSMFH 3.07 06/01/36	03/29/20		XXX	7,889	7,889	7,889	7,889						7,889				37	06/26/2036	1.A FE
45276K - AA - 5.		03/01/20		XXX	13,662	13,662	13,662	13,662						13,662				111	05/25/2067	1.A FE
	BIND 2016-1A 3	01/15/202		XXX	714,994	714,994	714,994	714,994			+		 	714,994					04/15/2026	2.B FE
45669W-AC-0. 46590U-AA-0	INDX 2007-FLX5 2A1 HENDR 2018-2A A	03/25/202		XXX	123,640	123,640	105,853	123,546		95 639		95	ļ	123,640				613	08/25/2037	1.A FM 1.A FE
46590U-AB-8		03/15/20/		XXX	55,581	55,581	55,464	55,585		(3)		(3)		55,581				2,720	10/15/2075	2.B FE
	JPMMT 2022-LTV1 A2	03/13/20/		XXX	9.846	9.846	9.640	9,819		27		27		9.846				67	07/25/2052	1.D FE
403070-AD-4	OTHIN 2022-ETTT NZ		SECURITY CALLED BY ISSUER																0112012002	
46611J-AB-8.	JBG/ROCKVILLE NCI CAMPUS	02/15/20	23 at 100.000	XXX	8,000,000	8,000,000	8,000,000	8,000,000			ļ	ļ	ļ	8,000,000				81,333	07/15/2033	1.C FE
46616P-AA-1	HENDR 2011-1A A	03/15/20		XXX	283,641	283,641	283,567	283,115		526		526		283,641				1,968	10/15/2056	1.A FE
46616P-AB-9	HENDR 2011-1A B	03/15/20		XXX	61,287	61,287	61,269	61,107		181		181		61,287				678	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A	03/15/20		XXX	365,942	365,942	365,734	365,235		708		708		365,942				2,706	09/15/2056	1.A FE
46616Q-AB-7		03/15/20		XXX	63,256	63,256	63,254	63,043		213		213	ļ	63,256				791	09/15/2058	2.B FE
	HENDR 2012-1A A	03/15/202		XXX	87,625	87,625	90,672	87,577		48		48		87,625				601	02/15/2065	1.A FE
	HENDR 2012-1A B		23. MBS PAYDOWN	XXX	13,376	13,376	13,373	13,341		36		36		13,376				157	02/15/2067	2.B FE
	HENDR-2012-3A A	03/15/20		XXX						147		147		78,882				401 723	09/15/2065	1.A FE
46617T-AA-2	HENDR 2013-2A A HENDR 2014-1A A	03/15/20		XXX	220,751	220,751	105,419	105,253		352		352		220,751				1.399	03/15/2062	1.A FE
46617T-AB-0.	HENDR 2014-1A B	03/15/20		XXX	24,295	24,295	24,276	24,248		47		47		24,295				192	03/15/2065	2.A FE
46618H-AA-7	HENDR 2014-3A A	03/15/20		XXX	28,723	28,723	27,808	28,674		50		50		28,723				149	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B	03/15/20		XXX		18,512	18,508	18.481		32		32		18.512				121	06/15/2079	2.C FE
46618L - AB - 6.		03/15/20		XXX	29,033	29,033	29,008	28,984		48		48		29,033				205	09/15/2074	2.B FE
	HENDR 2015-2A A	03/15/20		XXX	179,755	179,755	179,035	173,509		276		276		179,755				1,127	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B	03/15/20	23. MBS PAYDOWN	XXX	32,381	32,381	32,381	32,320	ļ	61		61	ļ	32,381				258	03/15/2060	2.B FE
46619X - AA - 1	HENDR 2015-3A A		23. MBS PAYDOWN.	XXX	42,411	42,411	42,314	42,343		68		68		42,411				239	03/15/2070	1.A FE
	HENDR 2015-3A B	03/15/20		XXX	73,868	73,868	73,852	73,703	ļ	164		164	ļ	73,868				581	03/15/2072	2.C FE
	HENDR 2017-1A A	03/15/202		XXX	49,000	49,000	48,962	48,928	ļ	72	ļ	72	ļ	49,000				312	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B	03/15/20		XXX	24,932	24,932	26,139	24,952		(21)		(21)		24,932				214	08/15/2062	2.B FE
46620V - AA - 2	HENDR 2017-2A A	03/15/20		XXX	119,787	119,787	119,733	119,628		159		159	····	119,787				724	09/15/2072	1.A FE
	HENDR 2017-2A B	03/15/202		XXX	16,178	16,178	16,170	16,146		33		33		16,178				162	09/17/2074	2.C FE
46651N-AA-2	JOLAR 2019-1 A HENDR 2018-1A A	03/15/20		XXXXX	556,488	556,488	552,468	555,556						556,488				3,723	04/15/2044	2.A FE 1.A FE
	JPMMT 2022-1 A15		23. MBS PAYDOWN	XXX			31,350	32,616		ω(3/)		(37)						131	07/25/2052	1.A FE
	JPMMT 2022-4 A2A		23. MBS PAYDOWN.	XXX	151.748	151.748	137 , 427	151.637		I111		I111		151.748				770	10/25/2052	1.A FE
	JPMMT 2022-6 A3	03/01/20		XXX	172,161	172,161	155 , 914	172,033		128		128		172,161				961	11/25/2052	1.A FE
46655N-AB-6	JPMMT 2022-7 1A2	03/01/20		XXX	328,312	328,312	291,223	328,001		311		311		328,312				2.140	12/25/2052	1.A FE
46655V -BU -5	JPMMT22-8-A17	03/01/20		XXX		18,165	17,490	18,159		I 7		I 7		18,165				136	01/25/2053	1.C FE
46665R - AA - 7	JGW 2020-D.	03/15/20		XXX	362,413	362,413	362,413	362,413		I		I		362,413				2,193	01/01/2064	1.F FE
470170-AD-3	NCBJ 2016-1 A	01/09/20		XXX	459,007	459,007	459,007	459,007		1	1	ļ	1	459,007					01/05/2027	2.C FE
47077W-AA-6		03/28/20	23 VAR I OUS	XXX	2,669,344	3,000,000	3,000,000	3,000,000	ļ	1	1	ļ	ļ	3,000,000		(330,656)	(330,656)	50,625	11/15/2029	3.B FE
	KKR CORE SR SECURED NOTES	02/15/20		XXX				ļ	ļ					ļ				303	07/15/2031	2.B PL
	KREF 2022-FL3 B	01/26/20		XXX	ļ			ļ		ļ		 	 	ļ				16	02/15/2039	1.D FE
	KELLOGG COMPANY		23. MORGAN STANLEY	XXX	5,780,880	6,000,000	5,978,760	5,987,465		417	ļ	417	ļ	5,987,883		(207,003)	(207,003)	84,567	05/15/2028	2.B FE
49271V - AF - 7.	KEURIG DR PEPPER INC	03/21/20	 CITIGROUP GLOBAL MARKETS 	XXX	5,927,100	6,000,000	6,000,000	6,000,000	.		1			6,000,000		(72,900)	(72,900)	89,642	05/25/2028	2.B FE

Chau All Lang Tarm Dar	do and Stock Sold Dadaama	d or Otherwice Dieneced	of During the Current Quarter

				_	She	ow All Long-T	erm Bonds a	nd Stock Sol	d, Redeemed				urrent Quarte	er						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0									Cumant Vassia			Dools!				Bond		Designation,
									Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		il		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
496444 - AA - 8.	KINMFH 3.65 1/1/2037	03/27/2023		XXX	8,784	8,784	8,784	8,784						8,784				58	01/01/2037	1.B FE
50106G-AE-2.		03/27/2023		XXX	1,805,000	2,000,000	2,000,000	2,000,000						2,000,000		(195,000)	(195,000)	74,722	12/31/2026	4.C FE
50209L - AA - 5.		03/15/2023		XXX	45,000	45,000	44,998	44,940		60		60	ļ	45,000		ļ		298	06/15/2048	1.G FE
50209L-AB-3.		03/15/2023		XXX	18,750	18,750	18,744	18,721		29		29		18,750				148	06/15/2048	2.C FE
50209L - AC - 1. 513272 - AE - 4	LMRK 2018-1A F LAMB WESTON HLD	03/15/2023		XXX	22,500 3,602,961	22,500	22,494 4.000.000	22,454 4,000,000		46		46	ļ	22,500 4,000,000		(397,039)	(397.039)	222	06/15/2048 01/31/2032	3.C FE
	LXS 2005-7N 1A1A	03/30/2023		XXX		4,000,000	9,104			49		49	·····	10,181		(397,039)	(397,039)	50	12/25/2035	3.C FE
020221-LIII-0.	LX0 2003-711 TATA	03/23/2020	SUSQUEHANNA FINANCIAL																12/23/2000	
52532X - AE - 5.	LEIDOS INC	03/29/2023		XXX	937 , 640	1,000,000	987 , 160	990,719		373		373		991,092		(53,452)	(53,452)	16,528	05/15/2030	2.C FE
	LNCR 2019-CRE2 AS	03/15/2023		XXX	1,611,595	1,611,595	1,404,549	1,606,170		5,425		5,425		1,611,595				11,218	05/15/2036	1.A FE
	LNCR 2018-CRE1 AS	03/15/2023		XXX	148,577	148,577	147,695	148,620		(43)		(43)		148,577				1,508	05/15/2028	1.A FE
	LVII 2009-3 B4B	03/29/2023		XXXXXX	157 , 027	157,027	94,977	155,962		1,066		1,066		157 , 027		+		1,706 48,351	10/27/2037	1.A FM
	MAPSL 2019-1A A	03/29/2023		XXX	1,226,521	1,226,521	1,224,969	1,224,406		2.114		2.114		1,226,521				5.744	03/15/2044	2.C
	MAPSL 2021-1A A	03/15/2023	MBS PAYDOWN.	XXX	15,278	15.278	13,750	15,214		64		64		15,278				63	06/15/2046	1.F FE
	MAACH 2019-1 A	03/15/2023		XXX	98 , 150	98,150	98,077	98,016		134		134		98 , 150					10/15/2039	1.G FE
56564R - AA - 8.	MAPSL 2018-1A A	03/15/2023	MBS PAYDOWN	XXX	541,800	541,800	539,069	540,866		934				541,800				4,595	05/15/2043	2.A FE
571748-BH-4.	MARSH & MCLENNAN COMPANIES	00/00/0000	LANE	VVV	000 770	4 000 000	000 440	000 470						000 400		(00, 440)	(00, 440)	05 004	00/45/0000	0 4 55
5/1/48-BH-4.	. INC	03/29/2023	JANE	XXX	932,770	1,000,000	999,110	999 , 172		J9		J9		999 , 180		(66,410)	(66,410)	25,861	03/15/2039	2.A FE
571903-BE-2.	MARRIOTT INTERNATIONAL INC	01/26/2023	INC	XXX	973,330	1,000,000	993,790	995,108		45		45		995 , 152		(21,822)	(21,822)	5,781	06/15/2030	2.B FE
57586N-3F-6.	MASHSG 3.875 01/01/39	03/27/2023	MBS PAYDOWN	XXX	14 , 482	14,482	14,482	14,482						14,482				101	01/26/2039	1.B FE
57700D AA 5	MAUSER PACKAGING SOLUTIONS	00/04/0000	SECURITY CALLED BY ISSUER	VVV	2.042.600	2.000.000	1.980.000	1.992.640		700		700		1.993.439		6.561	6.561	103.517	04/15/2024	4.0.55
57763R-AA-5. 585494-AA-5.	HOLDING MELLO 2021-MTG2 A1	02/24/2023		XXX	2,042,600	2,000,000	1,980,000	1,992,640						1,993,439			0,001		04/15/2024	4.C FE 1.A FE
	MID-ATLANTIC MILITRY CO	03/2//2023		XXX	46,975	46,975	53,586	46,991		(16)		(16)						1,231	08/01/2050	1.A FE
59524E-AC-6.		02/01/2023		XXX	553,064	553.064	531,504	553,028		36		36		553,064				14,656	08/01/2050	2.B FE
	MIDWEST FAM HSG	01/10/2023		XXX	42 , 169	42,169	38,754	42,106		63		63		42,169				1,164	01/01/2051	1.D FE
598329-AC-4.	MWFAM 5.531 1/51	01/01/2023		XXX	66,095	66,095	64,216											1,828	01/01/2051	1.F FE
	MILEAGE PLUS HOLDINGS LLC	01/09/2023		XXX	1,552,080	1,552,080	1,532,679	1,552,080		3		3		1,552,080				32	06/20/2027	2.C FE
	MSBAM 2014-C19 LNC1	03/01/2023		XXX	66,847	66,847	66,705	66,853		(7)		(7)		66,847				456	12/15/2046	1.A FM
631/2D-AA-9.	CFOZ 2019-1 A	02/15/2023	MBS PAYDOWN	XXX	207 , 289	207,289	207 , 289	207 , 289		 		 	 	207,289		 		2,063	08/15/2034	1.F FE
63681#-AA-8		03/10/2023	SINKING FUND REDEMPTION	XXX	107,375	107,375	107,375	107,375						107,375				476	10/10/2042	1.D FE
63943B-AA-1.		03/15/2023		XXX	19,018	19,018	17,344	18,952						19,018					11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B	03/15/2023	MBS PAYDOWN	XXX	17 , 857	17,857	17 ,857	17,832		26		26		17 , 857				106	11/15/2046	2.B FE
	NRZT 2016-2A B1	03/01/2023		XXX	23,237	23,237	24,314	23,256		(19)		(19)		23,237				178	11/25/2035	1.B FE
64831V - AB - 8.		03/01/2023		XXX	33 , 457	33,457	33,020	33,450		.		J7		33,457				343	11/25/2052	1.D FE
65251P-AY-9.		01/25/2023		XXX	5,915,120	5,915,120	5,915,120	5,915,120						5,915,120				86,745	04/25/2031	1.A FE
	OBX 2023-NQM2 A1	03/01/2023		XXXXXX	95,636 11,476	95,636 11,476	95,442			t ²		† ²	·····	95,636 11,476		t		504	03/25/2063	1.A FE
67085K - AA - O.		03/01/2023		XXX	71.859	71.859			İ	9	1	9	†	71.859	·····	t		1.962	09/01/2050	1.G FE
67118L - AA - 9.		03/01/2023		XXX	550.911	550.911	548,867	550,894		17		17		550,911					09/25/2062	1.A FE
67118L -AC -5.	OBX 2022-NQM9 A2	03/01/2023		XXX	57,610	57,610	56,611	57,600		10		10		57,610					09/25/2062	1.C FE
074500 07 4	OCCIDENTAL PETROLEUM			VVV	000 550		047.500			700		700	1	000 000		(445 070)	(445.070)	07.44		
674599 - CX - 1.	. CORPORATION	03/30/2023	VARIOUS	XXX	808,550	1,000,000	917 , 500	922,866		763		763	····	923,629		(115,079)	(115,079)	27 , 114	08/15/2039	3.A FE
674599-EF-8.		03/28/2023		XXX	2,801,563	2,750,000	3,100,625	3,042,134		(8,219)		(8,219)		3,033,914		(232, 352)	(232, 352)	125,860	01/01/2031	3.A FE
			SECURITY CALLED BY ISSUER									' '					,	· ·	İ	
68268N-AL-7.	ONEOK PARTNERS LP	02/27/2023		XXX	8,410,000	8,410,000	8,463,196	8,413,033		(1,072)		(1,072)	ļ	8,411,961		(1,961)	(1,961)	189,225	09/15/2023	2.B FE
68902V-AL-1. 69144A-AA-7.	OTIS WORLDWIDE CORP	03/29/2023		XXXXXX	762,500	1,000,000	784,320	789,343		1,978		1,978	····	791,321		(28,821)	(28,821)	19,536	02/15/2040	2.B FE 1.F FE
	OXFIN 2020-1A AZ	03/15/2023		XXX	64,900	64,900	64,900	64,900		†			†	64,900		†		218	02/15/2026	2.B FE
	PRKCM 2022-AFC2 A2	03/01/2023		XXX		48,103		48,103		İ	1	1	İ			I			08/25/2057	1.C FE
	NAVASL BASE SAN DIEGO				· ·					I	I	1	I			I				
69403W-AE-7.	2006A CL2	01/17/2023	SINKING FUND REDEMPTION	XXX	39,918	39,918	39,918	39,918	ļ		ļ	ļ		39,918	ļ			1,113	07/15/2051	2.B FE
69403W-AG-2.	NAVASL BASE SAN DIEGO 2006A CL3.	01/17/2023	SINKING FUND REDEMPTION	XXX	10.422	10.422	9.401	10,393		29		29		10.422				293	07/15/2051	2.B FE
	PSTAT 2022-5A A1	01/17/2023		XXX	1,064,492	1,064,492	1,053,847	1,062,563		1,928		1,928		1,064,492		1		21.049	07/15/2035	1.A FE
717081-EC-3.		03/21/2023		XXX	1,869,850	1,985,000	2,035,876	2,024,856		(492)		(492)		2,024,364		(154,514)	(154,514)	21,394	12/15/2036	1.E FE
	PHILLIES FUNDING LP		SINKING FUND REDEMPTION	XXX	85,791	85,791	85,791	85,791		1				85,791				1,332	07/10/2030	2.A PL
70005	PINEBRIDGE PRIVATE CREDIT			,,,,,,															00/0//000	4.6.5
/2305*-AA-9.	. III CLASS A	03/31/2023	MBS PAYDOWN	XXX	527 , 535	527,535	527 , 535	281,091		↓	ļ			527 , 535	ļ	4			08/31/2032	1.G PL

					Show	w All Long T	form Bonds a	nd Stock Solo		or Othorwise		F During the C	urrent Quart	nr.						
1	2	2 4	5	6	3110	w All Long-I	erm bonus a	10 Stock Soil	i, Redeemed		look/Adjusted Ca		urrent Quart	9 r 16	17	10	19	20	21	22
'	2	5 4	3	0	,	0	9	10	11	12	13	14	15	10	17	18	19	20	21	NAIC
		0								12	"	'-	"							Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		е							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i Diamasal		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	, ,		Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi- fication	Description	g Disposal n Date	Name of Purchaser	Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Administrative Symbol
lication	PINEBRIDGE PRIVATE CREDIT	11 Date	Ivanic or i dichasci	Olock	Consideration	i ai vaiuc	Actual Cost		(Decrease)	Accidion	recognized	(111.12-13)	<i>B./A.</i> O.V.	Disposal Date	Бізрозаі	Disposai	Бізрозаі	Duning real	Date	Cyrribor
72305*-AB-7.	III CLASS B	03/31/2023.		XXX	239,788	239,788	239,788	127 ,768						239 , 788					08/31/2032	2.C PL
72650T - AA - 6.	PLAINS END FINANCING LLC	01/15/2023.	. SINKING FUND REDEMPTION	XXX	79,155	79,155	79,155	79 , 155						79 , 155		(0.4.000)	(0.0 0.00)	1,189	04/15/2028	3.A FE
730481-AJ-7. 73557*-AB-0	JB POINDEXTER & CO INC PORT WA GENERATING STATION	03/31/2023.	. JEFFERIES & COMPANY INC SINKING FUND REDEMPTION	XXX	468,750 . .51,812	500,000	500,000	500,000		(104)		(104)	ł	500,000 .51,812		(31,250)	(31,250)	16,724	04/15/2026	4.B FE 1.F
73939V-AA-2		03/10/2023		XXX	5,267,500	6,125,000		6,262,950		(104)		(10,657)		6,252,293		(984.793)	(984.793)	253,693	12/04/2025	5.A FE
74938F - AW - 8	RCKT 2022-1 A21	03/23/2023		XXX	61,573	61,573	59,870	61,561		13		13		61,573		(304,733)	(504,755)	287	01/25/2052	1.A FE
75410R-AS-5		03/01/2023		XXX	47,541	47,541	45,557	47 ,528		13		13		47,541				210	01/25/2052	1.B FE
	RATE 2022-J1 A19	03/01/2023.		XXX	55,796	55,796		55,792		5		5		55,796				296	01/25/2052	1.B FE
	RESTLAS 2013 LLC	01/02/2023.		XXX	4,837,533	4,837,533	4,837,533	4,837,533						4,837,533				119,595	01/02/2023	3.C PL
	SLAM 2021-1A A	03/15/2023		XXX	265,091	265,091	227 ,441	263,892		1,199		1 , 199		265,091				1,075	06/15/2046	1.F FE
78487J-AA-4 78487J-AB-2	SVC 2023-1A A	03/20/2023.	. MBS PAYDOWN	XXXXXX	2,417 3,625	2,417	2,336			12		12		2,417				14	02/20/2053	1.A FE
80306A - AA - 8.		03/20/2023.		XXX	1.032.422	1.032.422		1.019.454		1		12		1.019.454		12.968	12.968	8.968	03/15/2040	3.B FE
80307A - AA - 7.	SAPA 2020-1A A	03/01/2023.		XXX	376.676	376.676		376,672		3		3		376,676				1,793	03/15/2040	2.A FE
	CHARLES SCHWAB CORPORATION	i	US BANCORP INVESTMENTS,	İ	i i													· ·		
808513-BC-8	(THE)	03/09/2023.	. INC	XXX	5,340,995	5,500,000	5,492,190	5,493,998		140		140		5,494,138		(153 , 143)	(153,143)	120,828	03/22/2030	1.F FE
81744Y - AA - 4.	SMET13-4	03/25/2023.		XXXXXX	11,103 . .11,125	11,103		11,004		99		99		11 , 103 11 , 125				55 79	04/25/2043	1.A FM 2.C FE
	SERV 2020-1 A211	01/31/2023.		XXX		61,375		61,375		1								512	01/30/2051	2.0 FE
	SPRO 2019-1A A2	01/25/2023.		XXX		8.813	8,245	8.780		33		33	1	8,813				86	10/25/2049	2.0 FE
	SPR0 2022-1A A2	01/25/2023.		XXX	42,500	42,500	42,500	42,500		I				42,500				332	01/25/2052	2.C FE
82323M-AA-7	SAIL 2018-1 CN	03/31/2023		XXX	4,755,712	18,713,686	4,755,712	4,755,712						4,755,712					09/15/2065	2.C
830867 - AA - 5	DELTA AIR LINES INC / SKYMILES	01/20/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1.832.000	1,832,000	1.832.000	1.832.000						1.832.000				20.610	10/20/2025	2.B FE
	SOLRR 2021-1 A	03/15/2023		XXX	4,591		4,177	4,575		16		16	 	1,832,000				20,610	10/20/2025	1.E FE
83546D-AG-3	SONIC 2020-1A A21	03/20/2023		XXX		33,420	30,428			I91		91		33,420				214	01/20/2050	2.B FE
83546D-AJ-7	SONIC 2020-1A A211	03/20/2023		XXX	9,735	9,735	9,230	9,709				26		9,735				70	01/20/2050	2.B FE
83546D-AQ-1	SONIC 2021-1A A211	03/20/2023		XXX	33,000	33,000		32,996		4		4						145	08/20/2051	2.B FE
	SPRTE 2021-1 A	03/15/2023.		XXX	1,662,919	1,662,919	1,649,100	1,659,879		3,039				1,662,919		ļ		13,434	10/15/2046	1.G FE
85572R-AA-7		03/15/2023.		XXX	43,748	43,748	40,303	43,648		99		99		43,748				183	05/15/2043	2.A FE
86190B-AB-0. 86190B-AD-6.		03/20/2023.		XXX	10,250 . 1,875 .	10,250		10,234		1		10		10,250 1,875				12	06/20/2051	1.A FE 1.E FE
86212V - AA - 2.		03/20/2023.		XXX	210,819	210,819	210,707	210,377		441		441		210,819				1,393	10/20/2046	1.E FE
86212V - AB - 0.		03/20/2023		XXX	59,956	59,956		59,892		L64		64		59,956				432	10/20/2046	1.E FE
86212V - AE - 4.	STR 2018-1A A2	03/20/2023.	MBS PAYDOWN	XXX	53,750	53,750		53,628		122		122		53,750				384	10/20/2048	1.A FE
86213C-AB-1.			. MBS PAYDOWN	XXX	13 , 125	13 , 125	13,298	13,108		17		17		13,125				91	04/20/2045	1.E FE
86358E-RB-4.	SAIL 2005-2 M2 SASCO SERIES 2004-9XS	03/25/2023.	. MBS PAYDOWN	XXX	16,967	16,967	14,194	16,853		114		114		16,967				106	03/25/2035	1.A FM
86359B-RC-7.	CLASS 1A5	03/01/2023.	. MBS PAYDOWN	xxx	100,062	100,062	101,063	100,063						100,062				748	05/25/2034	1.A FM
86359U-AE-9.		03/25/2023.		XXX	21,914	21,914	18,203	21,438		476				21,914				108	04/25/2036	1.A FM
87233G-AG-5.		02/15/2023.		XXX	742,976	742,976	742,976	742,976						742,976				14,430	12/15/2028	1.A FE
872480 - AE - 8		03/20/2023		XXX	67,083	67,083	59,295	66,475		608		608		67,083				(857)	02/20/2046	1.F FE
87249F - AG - 9	1	03/20/2023		XXX	4,250,000	4,250,000	1,668,796	4,250,000		40.004		40.004	ł	4,250,000		 		111,654	04/20/2028	1.A FE
	TRTX 2019-FL3 AS BELL 2016-1A A23	03/17/2023.		XXX	2,010,598 209,375	2,010,598	1,668,796	1,992,307				18,291 238		2,010,598 209,375		·		19,267 2,602	09/15/2034	1.A FE 2.B FE
	BELL 2018-1 A211		MBS PAYDOWN	XXX	64,612	64,612	62,884	64,480		133		133		64,612		1		798	11/25/2048	2.B FE
	BELL 2021-1A A23		MBS PAYDOWN	XXX	111,000	111,000	109,921	110,974				26		111,000				705	08/25/2051	2.B FE
87404L - AA - O.		03/15/2023		XXX	1,255,104	1,255,104	1,105,282	1, 108, 103		44		44	ļ	1, 108, 147		146,957	146,957	6,814	12/15/2044	2.B FE
88315L - AE - 8.		03/01/2023.		XXX	59,881	59,881	54,331	59,678		204		204		59,881		ļ		269	08/21/2045	1.F FE
88315L -AG -3.	TMCL 2020-2A A	03/20/2023.		XXX	310,704	310,704	270,314	287,994		6,424		6,424		310,704		·		1,054	09/20/2045	1.F FE
	TMCL 2021-1A A TMCL 2021-2A A	03/20/2023.		XXXXXX	243,640 . 270,600 .	243,640	206,778	242,035		1,605 2,065		1,605 2,065		243,640 270,600		····		(736)	02/20/2046	1.F FE
88315L-AQ-1, 88315L-AS-7,		03/20/2023.		XXX	270,600	270,600	8,793					2,005		270,600		†			08/20/2046	1.F FE
	HENDR 2007-3A A1	03/20/2023.		XXX	70,238	70,238		70,122		I116		116		70,238					10/15/2048	1.0 FE
88576P-AC-7.	HENDR 2004-A A1	03/15/2023.		XXX	51,046	51,046		50,815		231		231		51,046					09/15/2045	1.A FE
88576R-AA-7.	321 HENDERSON REC III CL A.	03/15/2023.	. MBS PAYDOWN	XXX	179,465	179,465	179,417	179,094		371		371		179,465		ļ		1,714	01/15/2044	1.A FE
88576U-AA-0.	HENDR 2008-2A	03/15/2023.	. MBS PAYDOWN	XXX	200,349	200,349	200,264	199,858		491		491	ļ	200,349		 		1,796	12/15/2030	1.A FE
88576V - AA - 8.	321 HENDERSON RECEIVABLES V 2008-A	03/15/2023	. MBS PAYDOWN	XXX	128.782	128,782	124,451	128,370		412		412		128,782				1,393	06/15/2045	1.A FE
886528 - AA - 6.			SINKING FUND REDEMPTION	XXX	30,566	30,566		30,566		I		712		30,566				921	09/15/2054	2.B FE

Chau All Lang Tarm Danda and	Stock Sold Bodoomed or Otherus	ise Disposed of During the Current Quarter.	

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	d. Redeemed	or Otherwise	Disposed of	During the C	urrent Quart	er						
1	2	3 4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15	1						NAIC
		0												5/						Designation,
		r							Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value		Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
89543Y - AA - O.	TRI-COMMAND MILITARY HSG	02/15/2023.	. SINKING FUND REDEMPTION	XXX	166,984	166,984	166,984	166,984						166,984				4,494	02/15/2048	4.A FE
89655Y-AA-4	TRL 2009-1A A	03/16/2023.		XXX	146,230	146,230	160,213	146,523		(293)		(293)		146,230				1,838	11/16/2039	2.C FE
90290M-AC-5.	US FOODS INC	01/06/2023.	BANK OF MONTREAL	XXX	857,804 847,529	857,000	857,000	857,000		 		ļ	ł	857 ,000 847 ,529		804	804	12,610	04/15/2025	4.A FE
909319-AA-3. 90932Q-AA-4	UNITED AIRLINES INC	02/15/2023.	. SINKING FUND REDEMPTION SINKING FUND REDEMPTION	XXX		847,529	847,529	847 ,529		23		23	†			····		18,222 6,281	08/15/2025	2.C FE 1.F FE
90983V - AA - 1	MCGAFB 5.611 9/51	03/05/2023	SINKING FUND REDEMPTION	XXX	132.591	132,591	137 . 201	132.520		71		71		132,591				3.720	09/15/2051	2.B FE
924922-AB-3	VERUS 2022-8 A2	03/01/2023.		XXX	35,370	35,370	34,534	35,365		5		5		35,370				393	10/25/2067	1.C FE
	VERUS 2022-4 A1	03/01/2023.	MBS PAYDOWN	XXX	64,670	64,670	64,669	64,638		32		32		64,670				536	04/25/2067	1.A FE
92838@-AA-1.	VISTA RIDGE LLC	03/31/2023.	. SINKING FUND REDEMPTION	XXX	55,784	55,784	55,784	55,784					ļ	55,784				358	10/14/2049	1.F PL
92870V - AE - 5.		01/31/2023.	. SINKING FUND REDEMPTION	XXX	117,963	117,963	117,963	117,963						117,963				885	10/15/2028	3.C PL
92870V - AF - 2. 92870V - AG - 0.	VOLTAGE FINANCE CLASS B VOLTAGE FINANCE CL C	01/23/2023.	. SINKING FUND REDEMPTION PRIOR YEAR INCOME	XXX	33,656	33,656	33,656	33,656						33,656				105.542	10/15/2028	3.C PL
	WALGREENS CO SERIES 2002A	01/15/2023.		XXX	36.618	36.618		36,624		†			†	36.624		(6)	(6)	105,542	11/15/2028	2.B
	WAAV 2019-1 A		MBS PAYDOWN	XXX	693.830	693.830	686 . 581	692.856		974		974		693 ,830		(0)	(0)	3.733	09/15/2044	2.A FE
	WFHET SERIES 2004-2W CLASS							, , , , , , , , , , , , , , , , , , , ,												
94980G-BB-6.	A181	03/01/2023.		XXX	235,612	235,612	205,979	235 ,499		114		114		235,612				1,792	09/25/2034	1.A FM
	WEN 2021-1 A211	03/15/2023.		XXX	91,150	91,150	90,630	91,128		22		22		91,150				632	06/15/2051	2.B FE
	WEN 2022-1A A211 WSTGRP 6.75 3/57	03/15/2023.		XXXXXX			42,021	42,122 54,907		3		3		42 , 125 54 , 907				478 1,853	03/15/2052	2.B FE 1.C FE.
	CTL - WALGREENS POOL III	03/13/2023.		XXX	53,883	53,883	53,883	53,883					†	53,883					11/15/2034	2.B
	CTL - WALMART (ANAHEIM CA)	01/15/2023.		XXX	23,053	23,053	23.053	23.072					†	23.072		(19)	(19)	91	01/15/2023	2.B
	WILTON RE FINANCE LLC.	03/30/2023.		XXX	31,535,000	31,535,000	31,798,106	31,550,307		(15,307)		(15,307)		31,535,000		(10)	(10)	926.341	03/30/2033	2.B FE
	WSTOP 2020-1A A2	03/06/2023		XXX	31,375	31,375	30,266	31,339		36		36		31,375				223	12/05/2050	2.B FE
974153-AD-0	WSTOP 2022-1A A2	03/06/2023	MBS PAYDOWN	XXX	111,125	111,125	110,979	111,119		6		6		111 , 125				1,037	03/05/2052	2.B FE
97770*-AA-2.	WOLFENT 2021-1 A	03/06/2023.		XXX	3,096,576	3,096,576	3,096,576	3,096,576						3,096,576				23,147	05/20/2045	2.B PL
98310W-AM-0.	WYNDHAM WORLDWIDE CORP.	03/27/2023	DEUTSCHE BANK SECURITIES	XXX	1,131,823	1,129,000	1,152,257	1,136,906		(645)		(645)		1,136,261		(4,439)	(4,439)	36.843	10/01/2025	3.C FE
	CTL - WALGREENS.	03/27/2023.	SINKING FUND REDEMPTION	XXX	28,518	28,518	28,529	28,529		(043)		(043)		28,529		(11)	(4,433)	246	01/15/2035	2.B
	CTL - WALGREENS POOL II	03/08/2023	SINKING FUND REDEMPTION	XXX	11,164	11,164	11,164	11,164					1	11,164			(' ')	164	06/15/2034	2.B
	SUTTONPARK STRUC 5.14	İ			i ' i															
BGH330 - 18 - 8.		02/15/2023.	MBS PAYDOWN	XXX	8,561	8,561	8,268	8,541		20		20		8,561				58	11/15/2052	1.F FE
BGH36H-P6-6.	CORVIAS MGMT FEE 6.25 01JAN44 RESTR	01/06/2023.	SINKING FUND REDEMPTION	XXX	345,866	345,866	345,866	345,866						345,866				12,782	12/01/2043	1.C
	CVS LEASE PASS THROUGH		. OTHER THE PERSON TONE					· ·			•		1							
BGH4Q2-R9-7	TRUST	03/10/2023.	SINKING FUND REDEMPTION	XXX	75,633	75,633	75,633	75,633				ļ	ļ	75,633		ļ		431	10/10/2038	2.B
BGH53G - 1U - 9.	ENCORE CAPITAL GROUP INC	03/06/2023.	. SINKING FUND REDEMPTION	XXX	1,020,000	1,020,000	1,020,000	1,020,000					ļ	1,020,000					08/11/2024	2.C FE
BGH559-EB-1	CVS LEASE PASS THROUGH	03/10/2023	SINKING FUND REDEMPTION	XXX	106 . 158	106,158	106 . 158	106,158						106 , 158				691	10/10/2039	2.B
	CTL - ARKANSAS STATE							· ·												
BGH58D - JL -2		03/20/2023.	SINKING FUND REDEMPTION	XXX	5,129	5,129	5,180	5,129				ļ	ļ	5,129				38	08/20/2043	1.E
	AASET 2014-1 AR	03/15/2023.		XXX	8,670,249	8,670,249	8,670,249	8,670,249					-	8,670,249			(4)	49,281	01/15/2043	1.F FE
	CTL - FBI BRONX TRUST 2018 VUNC 2018-1 LOAN	03/27/2023.		XXX	111,764 13,046	111,764	111,765	111,765		 			 	111,765 13,046		(1)	(1)	727 107	07/15/2033	1.B PL
DUNDHU-04-4.	CTL - AMZN S BERNARDINO A-		MBS PATDUWN		13,040	13,040	13,040	13,040		 			†	13,040				107	07/01/2040	1.F PL
BGH5TT-XW-4	1 FUNDED.	03/10/2023.	SINKING FUND REDEMPTION	XXX	105,388	105,388	105,388	105,388						105,388				799	03/15/2040	1.E
	AMERICOLD REALTY TRUST	03/27/2023.		XXX	17,000,000	17,000,000	17,000,000	17,000,000					ļ	17,000,000				598,860	01/08/2029	2.B FE
	CVS PASS-THROUGH TRUST	03/10/2023.		XXX	194,019	194,019	194,019	194,019					ļ	194,019				1,252	11/10/2041	2.B
	CLOUD HQ 2019-1 A2	03/01/2023.		XXX	170,892	170,892	170,892	170,892						170,892				970	07/15/2040	1.E_PL
BGH6E5-ZA-6.	CTL - AMAZON OFFICE (WA) CTL - AMZN PROJECT DIXIE	01/17/2023.	. SINKING FUND REDEMPTION	XXX	15,994	15,994	15,994	15,994					+	15,994				41	12/17/2024	1.F
BGH6H5-MZ-2		03/10/2023	SINKING FUND REDEMPTION	XXX	188,669	188.669	188,825	188.670		(1)		(1)		188,669				936	08/10/2041	1.E
	NATIONAL BASKETBALL									1										
BGH6XY-K4-2	ASSOCIATION	01/01/2023.	PRIOR YEAR INCOME	XXX			 	ļ		{		 	†	ļ		 		(150,600)	12/16/2024	1.G FE
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED	03/08/2023	SINKING FUND REDEMPTION	xxx	43,407	43.407	43,407	43.407						43.407				288	06/10/2042	1.D FE
	HS WILDCAT LLC.	01/26/2023.		XXX	1,129	1,129	1.129	1,129		†		1	1	1,129		†		11	12/31/2050	2.A PL
	FLNG LIQUEFACTION 3 LLC		SINKING FUND REDEMPTION	XXX	1,505,000	1,505,000	1,505,000	1,505,000		I		I	I	1,505,000				22,968	06/30/2039	2.C FE
	MIDCAP SPV SR SEC TERM						, , , , , , , , , , , , , , , , , , , ,													
BGH7HM-YM-9.		03/28/2023.	VARIOUS	XXX	16,996,476	16,996,476	16,996,476	16,996,476		‡			‡	16,996,476		(010 015)	/040.075	439,798	10/29/2023	3.C
008911-BK-4.	AIK CANADA	.A03/31/2023.	. VARIOUS	XXX	8,482,155	9,326,000	9,326,000	9,326,000		t		 	t	9,326,000		(843,845)	(843,845)	215,513	08/15/2026	3.B FE
009088-AA-3	AIR CANADA	.A03/30/2023.		XXX	146,796	158.596	158.596	158.596		1	L	L	I	158.596	<u> </u>	(11,800)	(11,800)	1,784	12/15/2027	1.G FE
			SINKING FUND REDEMPTION	XXX	603,223	603,223	603,223	603,223		I			I	603,223					09/15/2027	1.F FE

								SCHE												
	0	0 4	T -		Sho	ow All Long-T	erm Bonds a	nd Stock Sol	d, Redeemed				Current Quart		47	40	10	1 00	04	
1	2	3 4	5	6	/	8	9	10	11	Change in E	Book/Adjusted C	arrying value	1 15	16	17	18	19	20	21	22 NAIC
CUSIP		o r e		Number of				Prior Year	11 Unrealized Valuation	Current Year's	Current Year's Other Than Temporary	Total Change	Total Foreign Exchange	Book/ Adjusted	Foreign	n Realized Gain	Total Gain	Bond Interest/Stock Dividends	Stated Contractual	Designation, NAIC Desig. Modifier and SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	` Accretion ´	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
064159-88-8	BANK OF NOVA SCOTIA	A03/21/2023	VARIOUS	XXX	8,037,790	8,000,000	8,000,000	8,000,000						8,000,000		37,790	37 ,790	283,667	10/27/2082	2.C FE
775109-BZ-3	DOCEDO COMMUNICATIONO INC	A 01/00/2022	SECURITY CALLED BY ISSUER	XXX	24 000	24 000	30,689	20 607						20 607		303	202		03/15/2042	1 2 4 55
113109-02-3	ROGERS COMMUNICATIONS INC	A01/09/2023	at 100.000 DEUTSCHE BANK SECURITIES		31,000	31,000	009, 00ء	30,697		+	†	· · · · · · · · · · · · · · · · · · ·	+	30,697			303		03/13/2042	2.A FE
891160-MJ-9	TORONTO-DOMINION BANK	A01/26/2023	INC	XXX	944,520	1,000,000	998,250	998,872		9		9		998,880		(54,360)	(54,360)	13,594	09/15/2031	1.F FE
89117F -8Z -5.	TORONTO-DOMINION BANK/THE	A03/21/2023	VAR I OUS	XXX	8,027,541	8,000,000	8,000,000	8,000,000						8,000,000		27,541	27,541	283,472	10/31/2082	2.A FE
040441/ 41/ 0	VALEANT PHARMACEUTICALS	• 00/07/0000	DEUTSCHE BANK SECURITIES	VVV	0.044.050	0.750.000	0.750.000	0.750.000						0.750.000		(500.750)	(500.750)	00 404	44 /04 /0005	1 40 55
91911K-AN-2	INTERNATIO	A03/27/2023 D03/15/2023	VARIOUS.	XXX	2,241,250 1,973,354	2,750,000	2,750,000 1,859,273	2,750,000					+	2,750,000 1,859,243		(508,750)	(508,750)	62,181	11/01/2025	4.C FE 2.C FE
	ALS 2016-1 D1	D03/13/2023	PRIOR YEAR INCOME	XXX	1,373,304	1,573,334	1,000,270	1,000,240						1,000,240				123,504	12/15/2030	6.
03512T-AE-1	ANGSJ 3 3/4 10/01/30.	D03/02/2023	VARIOUS	XXX	841.830	1,000,000	870,000	874,737		.2.322						(35, 229)	(35,229)	16 . 146	10/01/2030	2.C FE
İ	BANCO NACIONAL DE COMERCIO									1						, , ,	, , ,	1		
05970A - AA - 0.	EXTERIO.	D01/26/2023	JEFFERIES & COMPANY INC	XXX	1,947,500	2,000,000	1,994,380	1,998,182		50		50		1,998,231		(50,731)	(50,731)	25,764	10/14/2025	2.B FE
	BCP 3 1/8 07/01/30	D02/28/2023	VARIOUS	XXX	907,398	1,000,000	985,314	987 ,333		254		254		987,588 954,430		(80, 190)	(80,190)		07/01/2030	2.C FE
	BIB 2017-1 A	D01/13/2023 D01/09/2023	MBS PAYDOWN	XXXXXX	954,430	954,430	954,430	954,430					+	421,224				9,735 4,402	04/07/2027	2.A FE 2.A FE
	BRITISH AIRWAYS PLC	D 03/20/2023	SINKING FUND REDEMPTION	XXX	595.249	595.249	595.249	595,249						595,249		1		6.883	06/20/2024	1.E FE
	IAGLN 2021-1 A	D03/15/2023.	SINKING FUND REDEMPTION	XXX	115,684	115.684	112.674	115 .521		163				115,684				839	03/15/2035	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D02/15/2023	SINKING FUND REDEMPTION	XXX	138,238	138,238	134,651	138,061		177		177		138,238				1,469	11/15/2032	1.G FE
12807C - AA - 1.	CAI 2020-1A A	D03/25/2023	MBS PAYDOWN	XXX	260,249	260,249	230,077	258 ,578		1,670		1,670		260,249					09/25/2045	1.F FE
2027A0-HR-3.	COMMONWEALTH BANK OF AUSTRALIADAI-ICHI LIFE INSURANCE CO	D01/26/2023	JEFFERIES & COMPANY INC	xxx	1,715,765	1,744,000	1,783,920	1,758,034		(365)		(365)		1,757,670		(41,905)	(41,905)	11,118	12/09/2025	2.A FE
23380Y-AD-9,	LTD/THE	D01/26/2023	IIC	xxx	2,872,500	3,000,000	3,000,000	3,000,000						3,000,000		(127,500)	(127,500)	62.000	12/31/2049	1.G FE
	HSBC HOLDINGS PLC.	D03/21/2023	UBS SECURITIES LLC	XXX	6,930,000	7,700,000	7,700,000	7,700,000						7,700,000		(770,000)	(770,000)	253,619	12/31/2049	2.C FE
404280 - AT - 6.	HSBC HOLDINGS PLC	D03/21/2023	UBS_SECURITIES_LLC	XXX	1,800,000	2,000,000	2,000,000	2,000,000						2,000,000		(200,000)	(200,000)	61,271	12/31/2049	2.C FE
470070 45 0	JOHNSON CONTROLS	00/00/0000	SUNTRUST ROBINSON	VVV	5 045 000	F 000 000	4 005 450	4 000 700		4 205		4 205		4 000 000		447 740	447 740	70.000	40 (04 (0000	0.055
47837R - AE - 0. 48244X - AA - 0	INTERNATIONAL PLC	D03/22/2023 D. 03/15/2023	HUMPHREY, INC	XXX	5,045,800 3,896,901	5,000,000 3,896,901	4,925,450 3,856,434	4,926,763		1,325		1,325		4,928,088 3,856,937		117,712	117,712		12/01/2032	2.B FE 4.C FE
539439 - AR - 0	LLOYDS BANKING GROUP PLC.	D03/13/2023	CITIGROUP GLOBAL MARKETS	XXX	969,300	1.000.000	996.470	997,965			†	28		997,993		(28,693)	(28,693)		03/22/2028	1.G FE
000 100 711 0	SHELL INTERNATIONAL		DEUTSCHE BANK SECURITIES			1,000,000								1000		,	(20,000)			[
822582-BE-1.	FINANCE BV	D03/29/2023	INC	XXX	2,842,200	3,000,000	3,087,090	3,066,000		(1,046)		(1,046)	ļ	3,064,954		(222,754)	(222,754)	48,125	05/11/2035	1.D FE
85573L - AA - 9.	STARR 2019-1 A	D03/15/2023	MBS PAYDOWN	XXX	14,246	14,246	13,830	14,216		29		29		14,246				120	03/15/2044	2.B FE
86564C-AB-6	SUMITOMO LIFE INSURANCE CO	D01/26/2023	SG AMERICAS SECURITIES,	XXX	1,425,000	1,500,000	1,500,000	1,500,000						1,500,000		(75,000)	(75,000)	22,667	09/14/2077	1.G FE
87970U-BA-3	TELOS 2014-6A CR	C01/17/2023	MBS PAYDOWN.	XXX	291,604	291,604	291,604	291,604						291,604		(10,000)	(, 0,000)	4,977	01/17/2027	1.A FE
	BALFOUR BEATTY PLC 5.14																			
BGH349-YF-6	05MAR23	D03/02/2023	MATURITY	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				154,200	03/02/2023	3.B
BGH6SJ-PL-8.	CTL - CAYMAN UNIVERSE HOLDINGS LLC.	D01/03/2023	SINKING FUND REDEMPTION	XXX	1,070,462	1,070,462	1,060,612	1,070,236				225		1,070,462				10.169	09/30/2045	1.D PI
	QATAR AIRWAYS.	D02/16/2023	SINKING FUND REDEMPTION	XXX	3,417,517	3,417,517	3,396,260	3,413,376		4,141		4,141		3,417,517				25,204	04/23/2031	1.D PL
G01088-AJ-5			MATURITY	XXX	1,870,000	1,870,000	1,986,875	1,877,166		(7, 166)		(7, 166)		1,870,000				42,075	03/06/2023	1.G FE
	ADGLXY 1 3/4 09/30/27	D02/15/2023	SINKING FUND REDEMPTION	XXX	57 , 623	57,623	54,382	57,512		111		111		57,623				(5,170)		1.C FE
	ADGLXY 2.94 09/30/40	D02/15/2023	SINKING FUND REDEMPTION	XXX	115,776	115,776	97,181	115,533		243	·	243	ļ	115,776		25 400	05 400	(1,895)	09/30/2040	1.C FE
G9884T-AR-2 P01703-AC-4	YUZHOU 7 3/8 01/13/26	D02/10/2023 D02/08/2023	NU1	XXX			47,012 1,477,845	47,012		(876)	 	(876)	·	47,012			35,488 (164,267)	23,469	01/13/2026	6. 2.C FE
P29853-AA-9		D02/06/2023 D02/15/2023	VARIOUS	XXX	45,790	45,790	52,210	45,819		(29)		(29)		45,790		(104,207)	(104,207)	(3,776)	04/24/2035	2.0 FE
P40070-AB-3	FENIPE 4.317 09/20/27	D02/15/2023	SINKING FUND REDEMPTION	XXX	71,471	71,471	72,958	71,487		(16)		(16)		71,471				(3,607)	09/20/2027	2.0 FE
P4909L - AA - 8.	GNLQCI 4.634 07/31/29.	D02/15/2023	SINKING FUND REDEMPTION	XXX	82,320	82,320	86,107	82,357		(37)		(37)		82,320				1,780	07/31/2029	2.B FE
V04008-AA-2.		D01/05/2023	CITIBANK N.A. LONDON	XXX	519,825	580,000	542,300	562,424			ļ	187				(42,786)	(42,786)	1,365	12/24/2024	3.B FE
V3855L - AA - 7.	GRNKEN 6 1/4 02/21/23	D02/21/2023	MATURITY	XXX	1,080,000	1,080,000	1,011,200	1,076,232		3,768		3,768		1,080,000				33,750	02/21/2023	3.B FE
Y51478-AA-6		D02/15/2023	SINKING FUND REDEMPTION	XXX		42,365	48,361	42,382		(17)		(17)	ļ	42,365		/40 === 0 00	/40 === 0 ===	1,795	02/04/2039	2.C FE
	99 - Bonds - Industrial and M	iiscellaneous (L	Jnamiliated)		410,248,708	446,806,486	417,901,024	417,334,119		114,283	<u> </u>	114,283	I	420,784,803		(10,578,694)	(10,578,694)	8,565,529	XXX	XXX
	orid Securities rent, Subsidiaries, and Affiliate	es													T					
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS	01/31/2023	MBS PAYDOWN	XXX	25,708	28,511	25,708	25,708		1				25,708					12/15/2060	3.B YE
	SAIL 4 SENIOR NOTES.		MBS PAYDOWN	XXX	11,858,758	20,690,966	11,337,243	11,337,243		†	†	†	†	11,337,243		521,516	521,516	256,611	10/31/2025	5.B GI
1011D-M-0	GUGGENHEIM LOAN SERV CO		INDO I ATDUNIN		1,000,700	20,030,300	11,001,240	11,001,240		†	t	1	1	11,001,240				200,011	10/3/1/2023	
BGH33D-QD-2	LLC	03/23/2023	VARIOUS.	XXX		66,512							ļ					1,665	07/15/2055	1.C
	99 - Bonds - Parent, Subsidia	aries and Affilia	tes		11,950,978	20,785,989	11,429,463	11,429,463						11,429,463		521,516	521,516	258,276	XXX	XXX
	O Identified Funds				·															
Bonds - Una	affiliated Bank Loans																			

Chau All Lang Tarm E	Danda and Stock Sold Dadaar	mad ar Othamuica Dianacad (of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed				urrent Quarte							
1	2	3 4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		е							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP Identi-		i g Disposal		Number of Shares of				Prior Year	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange	Carrying Value		Realized Gain	Total Gain	Dividends	Contractual Maturity	SVO A description of the street
fication	Description	n Disposai	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	Change in B./A.C.V.	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Date	Administrative Symbol
	ATS ACQUISITION COMPANY								(200.0000)		. tooogzou		5.,,		Biopodai	B.opeca.	B.opeca.			
00231@-AB-5	T/L 1L 11/21	03/31/2023	VARIOUS	XXX	17,908	17,908	17,601	17,740		168		168		17,908				700	11/30/2026	2.C PL
02928@-AA-1	1L 10/20	03/31/2023	SINKING FUND REDEMPTION	ххх	6,419	6,419	6,311	6,354		65		65		6,419				125	10/02/2025	3.A PL
02928@-AC-7	AMERICAN RESTORATION DD	03/31/2023.	VAR I OUS.	XXX	2.884	2.884	2.835	2.855		29		20		2,884				71	10/02/2025	3.A PL
Ĭ	AMERICAN RESTORATION DD				i i		i .	i .				23								
02928@-AD-5	T/L B 1L 11/21 AMERICAN RESTORATION DDT/L	03/31/2023	SINKING FUND REDEMPTION	XXX	4,651	4,651	4,647	4,648		3		3		4,651				132	10/02/2025	3.A PL
02928@-AF-0	C 1L (ADD-ON)	03/31/2023	SINKING FUND REDEMPTION	xxx	1,326	1,326	1,299	1,312		14		14		1,326				37	10/02/2025	3.A PL
03349#-AA-8	ANDERŜEN COMMERCIAL PLUMBING T/L 1L 8/22	03/31/2023	SINKING FUND REDEMPTION	XXX	10.187	10 , 187	9.983	10,089		98		98		10 , 187				233	08/03/2027	2.C PL
	BWG T/L 1L 4/22	01/01/2023	PRIOR YEAR INCOME	XXX														70	04/19/2027	1.E PL
10527@-AB-7	BRANDMUSCLE TL	03/31/2023	VARIOUS.	XXX	24,110	24,110	23,733	23,873		237		237		24 , 110				686	02/17/2025	3.A PL
1252L*-AA-1	CG BUYER T/L 1L 6/21	02/28/2023	PRIOR YEAR INCOME	XXX														55	06/30/2026	1.G PL
23363#-AB-5_	ON) 6/21	03/31/2023	VARIOUS	XXX	43,617	43,617	43 , 168	43,229		388		388		43,617				1,319	11/01/2025	4.A PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER	02/23/2023	VARIOUS.	XXX	530.286	530,286	530,286	364,571						530,286					12/15/2025	1.F PL
Ĭ	ENTACT ENVIRONMENTAL SVCS		CINICINO FUND DEDEMOTION	XXX	26,250	26.250	25.983	·		232		000		26,250				· ·		0 0 0
29359@-AB-0 30208*-AB-3	EXO GROUP T/L 1L 9/21	03/31/2023	SINKING FUND REDEMPTION	XXX		26,250		26,018		232		232						688	12/15/2025	2.B PL
	GUIDED PRACTICE R/C 1L					,		i .												
36261*-AA-6	11/21	02/28/2023	VARIOUS	XXX	453,600	453,600	453,600	453,600						453,600				2,097	11/24/2026	3.B PL
36261*-AB-4	11/21	03/31/2023	VARIOUS	XXX	4,360	4,360	4,275	4,319		41		41		4,360				287	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21	03/31/2023	VARIOUS.	XXX	2,725	2,725	2,725	2,725						2,725				140	11/24/2026	3.B PL
	GUIDED PRACTICE DD T/L 1L		CINICINO FUND DEDEMOTION	VVV			i .											7.5		
40178#-AA-6. 42801@-AB-7.	(ADD-ON) 9/22 HERSPIEGEL T/L 1L 12/21	03/31/2023	SINKING FUND REDEMPTION SINKING FUND REDEMPTION	XXX	3,046 5,562	3,046 5,562	2,985 5,451	3,038 5,510		52				3,046				75 148	11/24/2026 12/14/2026	3.B PL 2.C PL
	MEDI-WEIGHTLOSS BUYER INC	03/31/2023	SINKING FUND REDEMPTION	XXX	4,310	4,310	4,224	4,271		39		39		4,310				109	10/28/2028	2.A PL
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL	03/21/2023	PRIOR YEAR INCOME	XXX														439	08/02/2026	3.A PL
Ĭ	PEOPLEASE HOLDINGS T/L 1L			İ																
70977@-AC-4_	(ADD-ON) 7/22	03/31/2023	SINKING FUND REDEMPTION	XXX	10,622	10,622	10,516	10,530		92		92	ļ	10,622		 		265	07/15/2027	3.A PL
74876#-AA-0	REVOLVER.	03/31/2023	VARIOUS.	XXX	688,000	688,000	688,000	688,000						688,000				15,763	04/14/2026	2.C PL
74876#-AB-8	QUINTESSENTIAL TOTS TL	03/31/2023	VARIOUS	XXX	8,000	8,000	7,825	7,922		78		78		8,000		ļ		366	04/14/2026	2.C PL
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22	03/31/2023_	VARIOUS	XXX	1,923	1,923	1,923	1,923						1,923				94	04/14/2026	2.C PL
77636*-AA-8	ROOFING BUYER R/C 1L 12/21.	03/31/2023	SINKING FUND REDEMPTION	XXX	251,200	251,200	251,200	251,200		I				251,200				9,987	12/08/2026	2.C PL
77636*-AB-6	ROOFING BUYER T/L 1L 12/21 ROOFING BUYER DD T/L 1L	03/31/2023	SINKING FUND REDEMPTION	XXX	7,142	7 , 142	7 , 142	7 , 142						7,142				203	12/08/2026	2.C PL
77636*-AC-4	12/21	03/31/2023	VARIOUS	XXX	3,875	3,875	3,838	3,864		11		11		3,875		ļ		543	12/08/2026	2.C PL
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21	03/31/2023	VARIOUS	XXX	4.000	4.000	3.920	3.946		54		54		4.000				105	12/29/2026	2.C PL
	CENTURY SNACKS T/L 1L 6/22	02/28/2023	SINKING FUND REDEMPTION	XXX	15,445	15,445	15,136	15,326		119		119		15,445				420	06/30/2026	2.A PL
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21	03/21/2023	VARIOUS	XXX	373,555	373,555	374,520	330,934						374,520		(964)	(964)	11,254	09/01/2026	2.B PL
			SECURITY CALLED BY ISSUER		· ·		· ·			†			İ			(304)	(304)	· ·		
88583@-AA-6	3 STEP SPORTS, LLC	02/28/2023	at 100.000	XXX	239,375	239,375	239,375	ļ		 		 	 	239,375		 		2,760	02/06/2025	2.C PL
88583@-AD-0	(ADD-0N) 1/22	03/31/2023	SINKING FUND REDEMPTION	XXX	20,767	20,767	20,313	17,967		225		225		20,767				476	02/06/2025	2.C PL
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD- ON) 6/22	03/31/2023	SINKING FUND REDEMPTION	XXX	850	850	840	841		Я		R		850				24	02/06/2025	2.C PL
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL	03/31/2023	SINKING FUND REDEMPTION	XXX		5,262	5,262	5,262		1				5,262				50	04/08/2026	2.B PL
91859#-AB-3_	V RENTAL HOLDINGS LLC TL	03/31/2023	SINKING FUND REDEMPTION	XXX	16,987	16,987	16,445	16,803		185		185	ļ	16,987		ļ	ļ	160	04/08/2026	2.B PL
91859#-AD-9_	V RENTAL T/L 1L (ADD-0N) 10/21	03/31/2023	VARIOUS_	XXX	4,086	4,086	4,086	4,086		1			<u> </u>	4,086		1	<u> </u>	66	04/08/2026	2.B PL
92215*-AC-2	VARDIMAN T/L A 1L 3/22		PRIOR YEAR INCOME.	XXX															03/18/2027	3.A PL
BGH508-MZ-6.	BWAY HOLDING COMPANY 1L TL	01/03/2023.	PRIOR YEAR INCOME.	XXX														2.984	04/03/2024	4.C FE
	ML CHARLIE ML DELTA 2ND				11 50-	11 505		44 500		_		_	1	44 505				, , ,		
BGH53S-14-1	OUT 1L TL	03/01/2023	SINKING FUND REDEMPTION	XXX	11,595	11,595	11,494	11,590		† ⁵		⁵	····	11,595		 		230	06/20/2024	4.B PL
BGH5BJ-7J-3_	HYDRA) TL 1L CL	03/31/2023	SINKING FUND REDEMPTION	XXX		2,584	2,556	2,562		22		22	<u> </u>	2,584		ļ		57	12/11/2024	4.B FE

Chau All Lang Tarm Danda and	Stock Sold Bodoomed or Otherus	ise Disposed of During the Current Quarter.	

					Shov	w All Long-T	erm Bonds a	nd Stock Sold	l, Redeemed				urrent Quarte	er						
1	2	3 4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F o							11	12	13	14	15							NAIC Designation,
		r									Current Year's		l <u>_</u> .	Book/				Bond		NAIC Desig.
CUSIP		e :		Number of				Prior Year	Unrealized Valuation	Current Veer's	Other Than	Total Change in	Total Foreign Exchange	Adjusted	Foreign	Poolized Cain	Total Gain	Interest/Stock Dividends	Stated Contractual	Modifier and SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	Current Year's (Amortization)/	Temporary Impairment	B./A.C.V.	Change in	at	Exchange Gain (Loss) on	Realized Gain (Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
BGH5E3-XS-6.	HIGHGATE 1L TL CL	02/15/2023.	. SINKING FUND REDEMPTION	XXX	113,507	113,507	112,158	113,370		136		136		113,507				1,005	02/15/2024	5.B GI
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL	03/31/2023.	VARIOUS.	XXX	12,997	12,997	12,031	12,890		107		107		12,997				292	04/03/2025	5.A FE
BGH5VX-UG-0	CALLAWAY GOLF 1L TLB CL	02/15/2023.	. SINKING FUND REDEMPTION	XXX		5,612	5,537	5,575		(5,575)		(5,575)							12/14/2025	4.A FE
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL ACETO (ATLAS INTERMEDIATE)	03/31/2023	. SINKING FUND REDEMPTION	XXX	1,199,504	1,230,716	1,220,438	1,225,319		(20,669)		(20,669)		1,204,650		(5,146)	(5, 146)	3,458	02/15/2026	4.A FE
BGH62V -NS -6	1L TL	03/31/2023	VARIOUS	XXX	17,842	17,842	17 ,722	17,678		164		164		17 ,842				618	04/29/2025	4.C
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED	03/03/2023.	SINKING FUND REDEMPTION	XXX	1.106.671	1,106,671	1.106.671							1, 106, 671				19,566	04/29/2025	4.C
	PLAYPOWER INC 1L TLB CL	03/31/2023.	SINKING FUND REDEMPTION	XXX	7,500		7 ,425	7 , 462		38		38						181	05/07/2026	5.A FE
BGH64S-JT-4	DREW MARINE 1L TL	03/31/2023.	. SINKING FUND REDEMPTION	XXX	15,679	15,679	15,443	15,631		47		47		15,679				328	06/26/2026	5.B GI
BGH66A-C4-3	CL	03/31/2023	VARIOUS.	XXX	2,470,076	2,555,683	2,506,955	2,527,048		449		449		2,527,498		(57,422)	(57 , 422)	21,363	07/12/2025	4.B FE
BGH68F - N5 - 5	TLB	03/28/2023.	. SINKING FUND REDEMPTION	XXX		5,000		4,984		(4,984)		(4,984)							08/07/2026	3.C FE
BGH69Q-TB-1	FUNDED	02/07/2023.	. SINKING FUND REDEMPTION	XXX	520,000	520,000	520,000	520,000						520,000				7 ,674	09/06/2024	5.B GI
BGH69Q-TX-3	MTN) 1L TL	03/31/2023.	. SINKING FUND REDEMPTION	XXX	2,500		2,494	2,477		23		23						68	09/04/2026	5.B GI
BGH6B3-MZ-3	TLB CLLIFELONG (PSI) 1L DDTLA	03/31/2023.	. SINKING FUND REDEMPTION	XXX	37,500	37,500	37 ,068	37 , 151		349		349		37 , 500				973	10/04/2026	5.B GI
BGH6B4-2N-0	FUNDED CL	03/31/2023.	VARIOUS	XXX	2,121	2,121	2,100	2,102		20		20		2,121				91	10/19/2026	5.B GI
BGH6BJ-WV-6	FUNDED CL	03/31/2023.	VARIOUS	XXX	5,134	5,134	5,082	5,088		46		46		5 , 134				264	10/19/2026	5.B GI
BGH6H3-9P-4	HOSPITALITY(SOUTHPAW) 1L TLLYTX 1L DDTL CL 2020 A&R	01/05/2023.	PRIOR YEAR INCOME	XXX														104	03/02/2026	5.B GI
BGH6JD-14-5 BGH6JD-1G-8	FUNDED	01/01/2023.		XXX														54	02/28/2026	4.C4.C
	HAMILTON PROJECTS (PANDA)	İ					=	=												
DOI:10:1111 10 L.	1L TL WIDEORBIT 1L TL	01/06/2023.		XXX	799,008 1,093,957	809,393	768,923	780,615 1,085,977		86 7.980				780 ,701 1,093 ,957		18,307	18,307	127 ,700	06/10/2027 07/07/2025	4.A FE 4.C
D0110Q1 -07 -0.	SOUTHERN VETERINARY PART									I										
BGH6VF -B9 -4	1L TL CL	03/31/2023.	. SINKING FUND REDEMPTION	XXX	6,288	6,288	6,275	6,251		37		37		6,288				136	10/05/2027	4.C FE
BGH6VS-UH-7	1L TL CL	03/31/2023.	. SINKING FUND REDEMPTION	XXX	46,616	46,616	45,923	46,221		395		395		46,616				1 , 142	10/29/2027	4.C FE
	CL FUNDED	03/31/2023.		XXX	5,884	5,884	5,884	5,884						5,884				144	10/29/2027	4.C FE
BGH6WV -MF -2	CAPSTONE ACQUISITION 1L TL CAPSTONE ACQUISITION 1L	03/31/2023.	VAR I OUS	XXX	35,013	35,013	34,682	34,729		285		285		35,013				829	10/29/2027	4.B PL
BGH6WV-N4-6	DDTL FUND	03/31/2023.		XXX	2,038	2,038	2,028	2,022		17		17		2,038				48	11/12/2027	4.B PL
	PARK PLACE TECH 1L TL CL	03/31/2023.		XXX	180,000	180,000	172,800	178,486		1,514		1,514		180,000				4,194	11/10/2027	4.C FE
	SYNDIGO 1L TL CL	01/01/2023.	PRIOR YEAR INCOME PRIOR YEAR INCOME	XXX														342	12/10/2027 12/16/2027	4.C FE 4.B FE
' ' ' ' ' ' '	SEAL FOR LIFE USD 3RD INCR									1										
	1L TL	03/31/2023.	VARIOUS	XXX	20,000	20,000	19,550	19,796		204		204		20,000				802	07/23/2025	4.A PL
	KRONOS (KIK) 1L TLB CL MB2 1L TL CL	01/25/2023.	VARIOUS	XXX	7,500 44,258			7,500 43,843		415		415						1.265	12/22/2026 01/26/2027	4.C FE 4.B PL
	MB2 1L DDTL CL FUNDED	03/31/2023	SINKING FUND REDEMPTION	XXX	16,202	16,202	16,087	16,095		107		107		16,202				466	01/29/2027	3.A PL
BGH72H-0J-0	OIL CHANGER 1L TL	03/31/2023		XXX	13,507	13,507	13,190	13,367		140		140		13,507				392	02/04/2027	5.A
	OIL CHANGER 1L DDTL FUNDED ASCEND PERFORMANCE 1L TLB		. SINKING FUND REDEMPTION	XXX	9,254	9,254	9,133	9,156		98		98		9,254				269	02/04/2027	5.B GI
BGH72K-TB-9.	CL REFI	01/03/2023.		XXX	3,371	3,371	3,268	3,370		2		2		3,371				700	08/27/2026	3.C FE
	BIMINI GROUP 1L TL CL FRANCHISE 1L TL	03/31/2023.	. SINKING FUND REDEMPTION VARIOUS	XXX	23,880 1,078,580	23,880	23,283	23,618 1,119,686						23,880 1,113,239		(34,658)	(34,658)	736	02/18/2026 03/10/2026	4.A FE
	HIGHTOWER 1L TL CL	03/27/2023.	SINKING FUND REDEMPTION	XXX	5,625	5,625	5,583	5,599		26		26		5,625		(04,300)	(04,000)	62	04/21/2028	4.C FE
BGH77E-7S-5.	CUBIC (ATLAS) 1L TLB CL	03/31/2023.	VARIOUS	XXX	1,001,170	1,072,606	1,061,901	1,064,426		354		354		1,064,780		(63,610)	(63,610)	(41,713)	04/28/2028	4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL	03/31/2023.	VARIOUS	XXX	204,532	219,062	216,876	217 ,395		75		75		217 , 470		(12,938)	(12,938)	12	04/28/2028	4.A FE
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL PYE BARKER 1L DDTL CL	03/31/2023.	VARIOUS	XXX	373,750	373,750	364,406	373,314		436		436		373,750				3,932	04/29/2028	4.C FE
BGH78H-8M-9	FUNDED INCR	03/31/2023.	SINKING FUND REDEMPTION	XXX	2,500	2,500	2,475	2,478		22		22		2,500				64	11/26/2025	4.C PL
BGH79J-YC-7	FUNDED	03/09/2023.	SINKING FUND REDEMPTION	XXX	326,920	326,920	326,920	326,920						326,920				3,903	06/04/2026	3.C FE

													_							
	2	3 4	5	T 6	Sho	ow All Long-1	Ferm Bonds a	nd Stock Solo	d, Redeemed		Disposed of Book/Adjusted Ca		urrent Quarte	e r 16	17	18	19	20	21	22
1		5 4 F	5	6	/	8	9	10	11	12	13	14	15		17	18	19		21	NAIC Designation,
CUSIP Identi-		e i g Disposal		Number of Shares of				Prior Year Book/Adjusted	Unrealized Valuation Increase/	Current Year's (Amortization)/	Current Year's Other Than Temporary Impairment	Total Change in B./A.C.V.	Total Foreign Exchange Change in	Book/ Adjusted Carrying Value at	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Bond Interest/Stock Dividends Received	Stated Contractual Maturity	NAIC Desig. Modifier and SVO Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	` Accretion ´	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
BGH79X - BE - 7	ARCLINE(FAIRBANKS) 1L TL CL	03/31/2023_	. SINKING FUND REDEMPTION	XXX	48,750	48,750	48,506	48,350		400		400		48,750		(05, 000)	(05, 000)	1,156	06/14/2028	4.B FE
BGH7CJ-QA-6 BGH7D1-Q3-0		01/31/2023	VARIOUS	XXX	1,271,891	1,348,537	1,335,054	1,336,393		529 97				1, 336, 921 138, 565		(65,030)	(65,030)	2,135 2,940	07/28/2028	4.B FE
BGH7DC - XA - 2		01/25/2023	SINKING FUND REDEMPTION	XXX	2,909	2,909		2,909		97		97		2,909				64	01/15/2027	4.B FE
BGH7DD - 73 - 5	. CL	01/31/2023	PRIOR YEAR INCOME	XXX														90,632	09/22/2028	2.C FE
BGH7DM-SF-5	CHG HEALTHCARE SERVICES TL	03/31/2023_	VARIOUS	XXX	1,950,025	2,046,492	2,026,042	2,029,405		253		253		2,029,658		(79,633)	(79,633)	33,201	08/13/2028	4.B FE
BGH7FZ-AM-8	1L CL	03/28/2023	. SINKING FUND REDEMPTION	XXX	40.055	2,197	2,186	2,188		(2, 188)		(2,188)		40.055				929	09/20/2028	4.B FE
BGH7GS-78-8	VECTOR (USNR WOOD FIBER)	03/31/2023_	. SINKING FUND REDEMPTION	XXX	16,355	16,355	16,192	16,203		153		153		16,355		 		420	01/29/2027	4.B PL
BGH7GZ - 2Y - 0	. 1L TLB CL	01/25/2023_	. SINKING FUND REDEMPTION	XXX	5,000	5,000	4,925	4,969		31		31		5,000		ļ		43	10/08/2028	4.B FE
BGH7GZ - 3V - 5	FLORIDA FOOD 1L TLB CL EYECARE PARTNERS LLC 1L TL	01/04/2023	. SINKING FUND REDEMPTION	XXX	32,500	32,500		32,474		26		26		32,500				246	10/08/2028	4.C FE
BGH7H8-9W-6 BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL	03/31/2023	. SINKING FUND REDEMPTION VARIOUS	XXX	5,000 844,500	5,000 870,000	4,988 861,300	4,965 862,514		35	····	35		5,000 862,544		(18,044)	(18.044)	6.618	10/14/2028 10/26/2028	4.C FE 4.B FE
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH	03/31/2023	SINKING FUND REDEMPTION	XXX	2,500	2,500	, , , , , , , , , , , , , , , , , , , ,	2,473		27		27		2,500		(10,044)	(10,044)	74	06/23/2025	4.B PL
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L	03/27/2023	SINKING FUND REDEMPTION	XXX	5,398	7,557	7.519	5,394		,				.5,398				161	12/13/2028	4.B PL
BGH7MK -R7 -8	TL CL	03/27/2023	VARIOUS	XXX			8,575			67		67						193	12/13/2026	4.B PL
BGH7NR - Y4 - 1	FERTITTÍA (ĞOLDEN NUGGET)1L TL CL DEL MONTE FOODS INC 1L TLB	03/27/2023_	VARIOUS	xxx	1,944,795	2,038,467	2,033,371	2,034,416		(1,348)		(1,348)		2,033,068		(88, 273)	(88,273)	24,539	01/12/2029	4.B FE
BGH7QA-WE-5	CL	02/24/2023	VARIOUS	XXX	6,976,248	7, 184, 152	7,112,339	7, 112,889		(12,261)		(12,261)		7,103,454		(127,206)	(127, 206)	41,973	02/16/2029	4.C FE
BGH7RH-HS-5	WEBER-STEPHEN 1L TL INCR CLCITADEL SECURITIES 1L TLB	03/31/2023	. SINKING FUND REDEMPTION	xxx	3,688	3,688	3,595	3,657		31		31		3,688				82	10/29/2027	5.A FE
BGH80W-BZ-9		01/01/2023	VARIOUS	xxx	1,110,157	1,121,086	1,098,664	1,099,668		47		47		1,099,715		10,442	10,442	20,829	02/02/2028	2.C FE
BGH74V -BF -3	NAVACORD CORP 1L TL CL	03/31/2023	. SINKING FUND REDEMPTION	XXX	2,185,634	2,185,498		2,166,711		24,230		24,230	765,289	2,956,230	(770,596)	4 070 000	(770,596)	14,454	03/27/2028	4.A FE
BGH6UR - 8S - 1 BGH6Y8 - E6 - 0	BARENTZ 1L TL CL USD	D03/06/2023 D03/31/2023	VARIOUS	XXXXXX	36 , 131 , 984	35,000,000	35,086,250	35,056,515 4,135		(599)		(599) 31		35,055,916 4,166		1,076,068	1,076,068	714,891 94	10/20/2027 11/25/2027	2.B FE 4.B FE
BGH7KP-LM-2		D02/28/2023.	VARIOUS	XXX	328 , 151	332,294	331,463	331,660		2		2		331,661		(3,511)	(3,511)	51	01/18/2027	4.A FE
	999 - Bonds - Unaffiliated Ban				66,646,781	66,306,726	66,824,996	64,554,910		(11,948)		(11,948)	765,289	66,868,996	(770,596)	548,382	(222,214)	1,302,621	XXX	XXX
	affiliated Certificates of Depos				700 400 000	040 044 007	T 740 404 445	744 707 070 1		104.004	1	104.004	705 000	750 044 050	(770, 500)	I (44 000 074)	(40.054.507)	10 474 000	I WW	VVV
	997 - Bonds - Subtotals - Bond 999 - Bonds - Subtotals - Bond				738,199,892 738,199,892	812,641,807 812,641,807	740,134,115 740,134,115	744,737,878 744,737,878		404,294 404,294		404,294 404,294	765,289 765,289	750,811,859 750,811,859	(770,596) (770,596)	(11,883,971)	(12,654,567)	12,471,332 12,471,332	XXX	XXX
	tocks - Industrial and Miscella		ated) - Pernetual Preferred	ı	730,199,092	012,041,007	740,134,115	144,131,010		404,294		404,294	700,209	730,011,039	(770,596)	(11,003,9/1)	(12,004,007)	12,4/1,332	λλλ	۸۸۸
	tocks - Industrial and Miscella																			
	tocks - Parent, Subsidiaries a																			
	tocks - Parent, Subsidiaries a tocks - Industrial and Miscella																			
	COLICITY INC WARRANTS	03/28/2023.		11.219.000	I	XXX	12.671		12,671			12.671		12,671		(12,671)	(12,671)	1	XXX	XXX
30260D-10-3_	FIGS INC-CLASS A	02/02/2023	VARIOUS	29,022.000	290,394	XXX	638,484	195,318	443 , 166			443 , 166		638,484		(348,090)	(348,090)		XXX	XXX
BGH5WW-G2-8		03/21/2023_	PRIOR YEAR INCOME		202 204	XXX	054.455	105.010	455,007			455,007		054 455		(000 704)	(000 704)	37,116	XXX	XXX
	999 - Common Stocks - Indust tocks - Industrial and Miscella			DIICIY I raded	290,394	XXX	651,155	195,318	455,837			455,837	l	651,155		(360,761)	(360,761)	37,116	XXX	XXX
	tocks - Mutual Funds - Design																			
	tocks - Mutual Funds - Design																			
	tocks - Unit Investment Trusts																			
	tocks - Unit Investment Trusts tocks - Closed-End Funds - D			1																
	tocks - Closed-End Funds - D tocks - Closed-End Funds - D																			
05588W-10-8 09253R-10-5	BNYM STRAT MUNI	03/31/2023			911,825 1,271,902	XXX	1,192,951 1,649,335	903,571	289,380 350,081			289,380 350,081		1,192,951 1,649,335		(281, 126)	(281, 126)	10,250 9,415	XXX	
09254F - 10 - 0	BLACKROCK MUNIYIELD QUALITY.	03/28/2023.	VARIOUS	61,618.000	710,364	XXX	900,238	714,769	185,469			185,469		900,238		(189,875)	(189,875)	5,818	XXX	
09254P - 10 - 8	BLACKROCK MUNIHOLDINGS INVESTMENT	03/23/2023	VARIOUS	70,244.000	797 , 291	XXX	952,739	795,865	156,875			156,875		952,739		(155,448)	(155,448)	4,760	XXX	
27826U-10-8	EATON VANCE MUNICIPAL	03/30/2023	VARIOUS	140,497.000	1,388,728	XXX	1,731,758	1,386,705	345,053			345,053		1,731,758		(343,031)	(343,031)	17,281	XXX	
46131J-10-3	INVESCO MUNICIPAL TRUST	02/27/2023_	VARIOUS	181,506.000	1,712,551	XXX	2,192,748	1,796,910	395,838			395,838		2, 192, 748		(480, 196)	(480, 196)	13,968	XXX	

6009999999 Totals

STATEMENT AS OF MARCH 31, 2023 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

SCHEDULE D - PART 4

					She	w All Long		and Stock Solo				F During the C	Current Quart	or						
1	2	3 4	5	6	7	R All Edity-	9	10	i, iteuceilleu		Book/Adjusted Ca		Julient Quart	16	17	18	19	20	21	22
·	_	For			,				11 Unrealized	12	13 Current Year's Other Than	14	15 Total Foreign	Book/ Adjusted	Foreign		10	Bond Interest/Stock	Stated	NAIC Designation, NAIC Desig. Modifier and
CUSIP Identi- fication	Description	g Dispos		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion		in B./A.C.V. (11+12-13)	Exchange Change in B./A.C.V.	Carrying Value at Disposal Date	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Dividends Received During Year	Contractual Maturity Date	SVO Administrative Symbol
46131M-10-6	INVESCO TRUST FOR INVESTMEN.	03/31/2	JONES TRADING 023 INSTITUTIONAL SERVICES LLC	2214,733.000		XXX	2,645,035	1 '	486,968			486,968		2,645,035		(542,002)	(542,002)	25,801	XXX	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNI	03/23/2	JONES TRADING 023 INSTITUTIONAL SERVICES LLO JONES TRADING	.259,814.000	2,431,074	XXX	3, 129, 147	2,574,757	554,391			554,391		3, 129, 147		(698,074)	(698,074)	29,890	XXX	
46132E-10-3	INVESCO AD MIT II	03/22/2		128,906.000	1,081,935	XXX	1,377,218	1,107,303	269,915			269,915		1,377,218		(295,283)	(295, 283)	13,601	XXX	
670657 - 10 - 5	INC FUND. NUVEEN QUALITY MUNICIPAL		023 VAR I OUS	892 , 186 .000			12,608,479		2,464,324			2,464,324		12,608,479		(2,772,270)	(2,772,270)	87,993	XXX	
67066V - 10 - 1 67066Y - 10 - 5	NUVEEN CA QUAL MUNI INC FD.		023. JPMORGAN SECURITIES INC D23. JPMORGAN SECURITIES INC			XXXXXX.	5,395,863		987 , 442 1 , 299 , 042			987 ,442		5,395,863 5,189,040		(1,151,297) (1,364,643)	(1,151,297)	74,016	XXX	
67071L-10-6			023VAR I OUS	653,623.000		XXX	10,424,717	7,934,983	2,489,734			2,489,734		10,424,717		(2,856,515)	(2,856,515)	69,528	XXX	
	<u>99 - Common Stocks - Close</u> ocks - Exchange Traded Fur		ds - Designations Not Assigned	by the SVO	37,882,075	XXX	49,389,268	39,114,758	10,274,512			10,274,512		49,389,268		(11,507,193)	(11,507,193)	396,319	XXX	XXX
	ocks - Exchange Traded Fur ocks - Parent. Subsidiaries a		Dublish Treded																	
	ocks - Parent, Subsidiaries a																			
	97 - Common Stocks - Subto				38,172,469	XXX	50.040.423	39.310.076	10.730.349			10.730.349		50,040,423		(11.867.954)	(11.867.954)	433.435	XXX	XXX
	99 - Common Stocks - Subto				38,172,469	XXX	50.040.423	,,	10.730.349			10.730.349		50,040,423		(11,867,954)	(11,867,954)	433,435	XXX	XXX
	99 - Common Stocks - Subto				38,172,469	XXX	50,040,423	39,310,076	10,730,349			10,730,349		50,040,423		(11,867,954)	(11,867,954)	433,435	XXX	XXX
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11,134,643

790,174,538 784,047,954

			Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date 1																			
_							Showing a	<u>lll Options, C</u>				ds Open as o	f Current Sta									
1		3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									0	0											
	of Item(s) Hedged,									Cumulative Prior Year(s)	Current Year Initial											Hedge
	Used for								Strike Price.		Cost of						Total					Effectiveness
	Income		Type(s)	Exchange.					Rate or	Undiscounted		d	Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium	'	Adjusted			Valuation	Exchange	Current Year's			Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)		Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
Purchased Options -		e - Excluding Va		Guarantees Under SSAP N											1	/			<u> </u>			/
				Guarantees Under SSAP N																		
				Guarantees Under SSAP N																		
				Guarantees Under SSAP N																		
				Guarantees Under SSAP N																		
				Guarantees Under SSAP N																		
				Under SSAP No. 108 - 0 Under SSAP No. 108 - F		and warrants																
Purchased Ontions -	Hedging Effectiv	e - Variable Ann	nuity Guarantees	Under SSAP No. 108 - 0	`ans																	
Purchased Options -	Hedging Effectiv	e - Variable Ann	nuity Guarantees	Under SSAP No. 108 - F	Inors																	
Purchased Options -	Hedging Effectiv	e – Variable Ann	nuity Guarantees	Under SSAP No. 108 - 0	Collars																	
Purchased Options -	Hedging Effectiv	e – Variable Anr	nuity Guarantees	Under SSAP No. 108 - 0)ther																	
Purchased Options -	Hedging Other -		l Warrants																			
S & P 500 (SPX)	DEX LIAB	EX5	Equity/Index	.MS-	04/06/2022	04/06/2023	7,141		. 4,481.15	348,800			5,813					(87,200)				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5		JPM-	04/06/2022	04/06/2023	6,918		. 4,481.15	527,000		+	8,783		-		l	(131,750)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5		JPM- JPM-	04/13/2022 04/13/2022	04/13/2023 04/13/2023	3,936	ļ	4,446.59		·	+	6,635 10,915		·	 	ł	(45,938)		.		ł
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	JPM- JPM-	04/20/2022	04/13/2023	4,385 5,158		4 . 459 . 45	241,500		+	13.417		·	†	t	(60,375)				t
S & P 500 (SPX)	INDEX LIAB	FX5		UBS-		04/20/2023	5,606		4 . 459 . 45	402,500	ļ	†	22,361		1	t	t	(100,625)				İ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-		04/27/2023	4,541		4.183.96	190,000			14,250					(47,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022.	04/27/2023	4,183		4,183.96	253,750			19,031					(63,438)				
S & P 500 (SPX)	INDEX LIAB	EX5		.JPM	_05/04/2022	05/04/2023	3,139		4,300.17	130,950			12,321			ļ		(32,738)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5		JPM	05/04/2022	05/04/2023	4,186		. 4,300.17	259,200			24,387			ļ		(64,800)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5		.GS- 	05/11/2022	05/11/2023	3,939		3,935.18	134,850 187,600		+	15,225 21,181		-		ļ	(33,713)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5		.UBS-		05/11/2023 05/18/2023	4,970			173,550		+	21,181					(46,900)				
S & P 500 (SPX)	INDEX LIAB	EXS	Equity/Index	UBS-		05/18/2023	4,588		3,923.68	239,400		·	31,534		-			(59,850)				·
S & P 500 (SPX)	INDEX LIAB	EX5		GS-	.05/25/2022	05/25/2023	4,901		3.978.73	156.000			23,484					(39,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	_05/25/2022	05/25/2023	4,524		3,978.73	232,200			34,955					(58,050)				
S & P 500 (SPX)	INDEX LIAB	EX5		.UBS	06/01/2022.	06/01/2023	2,438		. 4, 101.23	87,000			14,742					(21,750)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5		UBS-		06/01/2023	3,170		4,101.23	165,100		4	27,975			ļ	ļ	(41,275)				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5		JPM- UBS-		06/08/2023	3,523		. 4,115.77 4,115.77	139,200		+	26,293 39,166		-			(34,800)				
S & P 500 (SPX)	INDEX LIAB	EXS		JPM-	06/15/2022	06/08/2023 06/15/2023	3,430		3,789.99	207,350		+	25,729		-			(30,875)				
S & P 500 (SPX)	INDEX LIAB	FX5		UBS-	06/15/2022	06/15/2023	4,222		3.789.99	227,200		+	47.333					(56,800)				İ
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	GS-	.06/22/2022	06/22/2023	4.255		3,759.89	144,000			32,800					(36,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS	_06/22/2022	06/22/2023	3,724		3,759.89	201,600			45,920					(50,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.CreditSuisse	07/06/2022.	07/06/2023			. 3,845.08	251,100			66,825					(62,775)				ļ
S & P 500 (SPX)	NDEX LIAB	EX5		UBS-		07/06/2023	5,852		3,845.08	344,250			91,615					(86,063)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EV5		.CreditSuisse UBS-		07/13/2023 07/13/2023	3,288		. 3,801.78 . 3,801.78	118,750 181,700	·	+	34,157		·	 	ł	(29,688)				ł
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	.07/20/2022	07/13/2023	3,025		3.959.90	124,800	ļ	†	37.910		·	t	t	(31, 200)				t
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2022	07/20/2023	3.535		3.959.90			1	67,618			I	İ	(55,650)				İ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	_07/27/2022	07/27/2023	2,858		4,023.61	109,250			35,242			ļ		(27,313)				_
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	. UBS	07/27/2022.	07/27/2023	2,610		. 4,023.61	160,650	ļ		51,823			ļ	ļ	(40, 163)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5		GoldmanSachs-		08/03/2023	3,129		4,155.17	123,500	ļ	+	42,163		.	ļ	ļ	(30,875)		ļ		
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EV5	Equity/Index Equity/Index	JPMorgan- UBS-	08/03/2022 08/10/2022	08/03/2023 08/10/2023	2,647 2,613		. 4,155.17 4,210.24		·	+	62,339 38,435			 	 	(45,650) (26,675)				t
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EAD		JUBS - JUBS -	08/10/2022	08/10/2023	2,613		4,210.24 4,210.24		·	+			·	t	t	(26,675)				t
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	JPMorgan-	08/10/2022	08/10/2023	3,042		4,274.04	126,100		†	47,796			t	t	(31,525)				t
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	3,042		4.274.04	210,600		1	79,824			[I	(52,650)				L
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	.08/24/2022	08/24/2023	2,898		4,140.77	120,000			47,742			ļ	ļ	(30,000)				
S & P 500 (SPX)	DEX LIAB	EX5	Equity/Index		08/24/2022	08/24/2023	2,657		. 4,140.77	179,300			71,334			ļ		(44,825)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5		BAML	09/07/2022	09/07/2023	5,653		3,979.87	211,500	ļ	+	92,238			ļ	}	(52,875)		ļ		
S & P 500 (SPX)	INDEX LIAB	EVE	Equity/Index		09/07/2022	09/07/2023	5,025		3,979.87	318,000	·	+	138,683			 	 	(79,500)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EXO	Equity/Index Equity/Index	GoldmanSachs WellsFargo-	09/14/2022 09/14/2022	09/14/2023	3,548 2,661			130,200	·	+	59,313		-	 	ł	(32,550)				
S & P 500 (SPX)	INDEX LIAB	FX5		BAML	09/14/2022	09/21/2023	3.958		3.789.93	135.000	ļ	†	64,125		186.997	t	t	(33,750)				t
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-		09/21/2023	3,166		3,789.93	190,800		1	90,630		280,496		I	(47,700)				L
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	09/28/2022	09/28/2023	3,496		3,719.04	109,200		1	53,993	l	19,434			(27,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	_09/28/2022	09/28/2023	3,361		3,719.04	210,000		4	103,833		134,121		 	(52,500)		L		ļ
S & P 500 (SPX)	INDEX LIAB	EX5		BAML	10/05/2022.	10/05/2023	3,436		. 3,783.28	104,000	ļ	4	53,156		4,724		ļ	(26,000)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5		.WellsFargo	10/05/2022	10/05/2023	3,304		. 3,783.28	196,250	ļ		100,306		67,132	ļ	ļ	(49,063)		ļ	ļ	}
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EVE	Equity/Index	.MorganStanley UBS-	10/12/2022.	10/12/2023 10/12/2023	3,215		. 3,577.03 3.577.03	90,850 158,400		+	48,201 84,040		31,576	ļ		(22,713)				†
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5		JPMorgan-		10/12/2023	3,383				·	+			16,829	l	t	(39,600)				t
S & P 500 (SPX)	INDEX LIAB	FX5		GoldmanSachs-		10/19/2023	3,518			180,700		†	99,385		109,554	l	t	(45, 175)				t
5 4 1 000 (OI N)	ALLOCK FIND		-quity/indox	. Do . Guriouorio		0/ 10/2020	,010		.,0,000.10		ļ					ļ	+	(70,170)	h			+

										10 - F	<i>~</i> !\!	T - OL	.0110									
							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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						1															
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,			1		Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.GoldmanSachs-	10/26/2022	10/26/2023.	3,916		3,830.68	121,500			69 , 188		17,881			(30, 375)				·
S & P 500 (SPX)	INDEX LIAB	EX5 FX5	. Equity / Index	.UBS	10/26/2022	10/26/2023	3,002		3,830.68	177,100		+	100,849		92,702			(44,275)				·
S & P 500 (SPX) S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index Equity/Index	_BAML - _UBS -	11/02/2022	211/02/2023 211/02/2023	3,059		3,759.69						15,387		·	(22, 138)				·
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	SocGen-	11/09/2022	11/09/2023	3,201		3.748.57	96,000			58,400		59.075			(24,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	11/09/2022	11/09/2023	3,068		3,748.57	182,850			111,234		186,057			(45,713)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML -	11/16/2022	11/16/2023.	2,905		3,958.79	101,200			63,531		35,359			(25,300)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WellsFargo	11/16/2022	11/16/2023.	3,031		3,958.79	186,000			116,767		122,458			(46,500)				·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	11/23/2022	11/23/2023.	2,980		4,027.26	115,200			74,560		13,028			(28,800)				·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BNP - BAML -	11/23/2022	211/23/2023 212/07/2023	3,104		4,027.26 3,933.92	207 , 502 127 , 600			138,335		64,438			(51,875)				·
S & P 500 (SPX)	. INDEX LIAB	EX5	. Equity/Index	UBS-	12/07/2022	12/07/2023			3,933.92	444.000			304,355		215,601		·	(111,000)				·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023			3,995.32	113,750			80,114		33.088			(28, 438)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	Citi	12/14/2022	12/14/2023.	3,004		3,995.32	218,400			153,819		117,244			(54,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.JPMorgan	12/21/2022	12/21/2023	3,739		3,878.44	142,100	ļ	ļ	102,755			ļ	ļ	(35,525)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.UBS -	12/21/2022	12/21/2023.	2,965		3,878.44	192,050			138,875		348,112		ļ	(48,013)			ļ	ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index	UBS- UBS-	12/28/2022	12/28/2023	3,701		3,783.22 3,783.22	134,400 211,600					123,752		 	(33,600)			ļ	·
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index Equity/Index	JPMorgan-	01/04/2023	212/28/2023 301/04/2024	2,855		3,852.97		107.800		82,009		105,988			(52,900)				·
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WellsFargo-	01/04/2023	01/04/2024			3.852.97		159,600		121,416		174.557			(38, 184)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/11/2023	01/11/2024	2,519		3,969.61		98,000		76,398		31,413			(21,602)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024			3,969.61		189,050		147,378		110,372			(41,672)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.UBS		01/18/2024.			3,928.86		68,900		55,009		38,754			(13,891)				·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.UBS		301/18/2024			3,928.86		244,500		195,206		174,252			(49,294)				·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.Citi- .JPMorgan-	01/25/2023	01/25/2024 01/25/2024	3,112 2,988		4,016.22 4,016.22		146 ,250 250 ,800		119,516 204,955		135,185			(26,734)				·
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	.MorganStanley-	02/01/2023	02/01/2024			4.119.21		141,250		118,129		51.064			(23, 121)				·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	02/01/2023	02/01/2024			4,119.21		246,250		205,941		121,513			(40, 309)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	.UBS	02/08/2023	02/08/2024.	2.914		4, 117.86		136,800		117 , 257		69.276			(19,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.UBS	02/08/2023	02/08/2024	3,764		4, 117.86	ļ	303,800		260,400		186,651		ļ	(43,400)			ļ	·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.JPMorgan-	02/15/2023	302/15/2024	2,411		4, 147.60		113,000		99,211		15,547			(13,789)				·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	_WellsFargo _MorganStanley-	02/15/2023	302/15/2024 302/22/2024	3,496		4,147.60 3,991.05		279,850		245,702 97,071		75,490		 	(34, 148)			ļ	·
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	UBS-	02/22/2023	02/22/2024	3.132		3.991.05		237.500		213.467		214.428		İ	(24,033)				·
S & P 500 (SPX)	INDEX LIAB.	EX5.		MorganStanley-	03/01/2023	03/01/2024			3.951.39		152,600		140,294		192,612			(12,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.MorganStanley	03/01/2023	03/01/2024.	3,951		3,951.39	ļ	294,400		270,658		350,877		L	(23,742)			L	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_GoldmanSachs-	03/08/2023	03/08/2024	3,992		3,992.01	ļ	131,300		123, 182		170,696			(8,118)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index	.WellsFargo	03/08/2023	3 03/08/2024.	3,992		3,992.01		227,500		213,434		274,091			(14,066)				·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	_MorganStanley _WellsFargo	03/15/2023	303/15/2024. 303/15/2024.	3,892		3,891.93 3,891.93		163,350		156,324 199,054		227,080			(7,026)				·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/13/2023	03/13/2024	3.937		3.936.97		171,600		167.448		220.641		İ	(4, 152)				
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	UBS-	03/22/2023	03/22/2024			3.936.97		297,600		290,400		369,574			(7,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023.	225		4,520.00	7,777,242	ļ	ļ	324,052		2		ļ	(1,944,311)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	04/19/2022	204/14/2023.	275		4,420.00	11,469,842			477,910		4,165			(2,867,461)				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index	WOLVERINE	04/26/2022	04/21/2023		····	4,410.004.260.00	6,162,305	ļ	 	256,763		20,227		ł	(1,540,576)			ł	·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index . Equity/Index	.WOLVERINE-	05/03/2022	204/28/2023 205/05/2023		····	4,260.00	8, 183, 142 6,977, 367	·····	t	495,948 872,171		1,386,587		t	(2,107,779)			t	t
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	05/10/2022	05/03/2023	225	l	3.980.00	10,065,717		İ	1,258,215	1	4 ,356 ,951		I	(2,516,429)			I	T
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_05/23/2022	05/19/2023	25		4,000.00	950,042			118,755		472,507			(237,511)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023.	225		3,960.00	8,139,042		ļ	1,017,380		4,944,348		ļ	(2,034,761)			ļ	ļ
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	.WOLVERINE	05/26/2022	205/19/2023	25		4,025.00	1,050,042			131,255		426,334			(262,511)			ļ	·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	05/31/2022	205/26/2023	150	····	4,000.00	7,502,480	ļ	ł	1,250,413		2,981,099		ł	(1,875,620)		ļ	 	·
S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	06/07/2022	206/02/2023. 206/09/2023.		l	4,150.00 4,080.00	7,665,905 4,562,705	·	†	1,597,064 950,564		2,136,895		t	(1,916,476)			t	·†
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -		06/16/2023		l	3.750.00	992,542		I	206,780		1,065,029		I	(248, 136)			I	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_06/15/2022	206/16/2023.	25		3,750.00	1,019,542			212,405		1,065,029			(248, 136)				ļI
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE -	06/21/2022	06/16/2023.	200		3,740.00	8,144,505			1,696,772		8,693,997		ļ	(2,036,126)				ļ
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -	06/21/2022	207/21/2023	25		3,700.00	1,130,042	ļ	-	304,242		1,253,695	ļ	ļ	(260,779)		ļ	ļ	·}
S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index	.WOLVERINE-	06/28/2022	206/23/2023.	225		3,750.00 3,850.00	10,330,092		+	2,152,103		9,739,635		·	(2,582,523)				·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	06/28/2022	204/21/2023 206/30/2023	25 250		3,830.00		·····	†	42,690		9,302,859		t	(256, 138)			ł	t
S & P 500 (SPX)	. INDEX LIAB	EX5	.Equity/Index	.WOLVERINE	07/12/2022	207/07/2023.			3,860.00	6,888,967		1	2,009,282		6,194,627		t	(1,722,242)			t	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	07/14/2022	07/21/2023	25		3,800.00	995,467			290,345		1,043,037		I	(248.867)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	250		3,820.00	11,453,630			3,340,642		9,846,550			(2,863,407)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	07/25/2022	208/18/2023.	25		3,950.00	1,055,042			365,207				ļ	(243, 471)				ļ
S & P 500 (SPX)	INDEX LIAB	EVE	Equity/Index	WOLVERINE		07/21/2023	200	·····	3,940.00	7,837,305		 	2,285,881		6,114,969		ł	(1,959,326)			 	·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EVO	Equity/Index	.WOLVERINE	1.00/02/2022	08/18/2023	200	····	4,010.00 3 950 00	9,701,505	····	†	3,638,064		5,219,051 811 482		t	(2,425,376)	·		ł	·

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	08/09/2022	208/04/2023.	200		. 4, 140.00	8,121,505			3,045,564		3,633,864			(2,030,376)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	08/16/2022		200	ļ	4,180.00	10,018,505		+	3,756,939		3,301,829			(2,504,626)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	08/23/2022		200		. 4,290.00 4.180.00	6,694,305 6,274,505			2,510,364 2,352,939		2,322,097			(1,673,576)				
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-		208/18/2023			3.950.00	1,065,292			443.872					(266,323)				†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	200		3.990.00	7,398,105		1	3,390,798		6.159.125			(1,849,526)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	1.09/07/2022	09/15/2023			3.925.00	1,138,792			521,947		916,341			(284,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	.WOLVERINE		209/08/2023.	200		. 3,960.00	8,819,705			4,042,365		6,696,878			(2,204,926)			L	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	09/14/2022	209/15/2023.	25		. 3,925.00	1,113,792		ļ	510,488		916,341			(278,448)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index	.WOLVERINE	09/15/2022	209/15/2023.	25		. 3,925.00	1,025,567					916,341			(256, 392)				+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE	09/20/2022	209/15/2023 209/22/2023			3,970.00	8,933,380 6,614,105			4,094,466 3,031,465		8,338,770 9,216,175			(2,233,345)			·····	
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	09/2//2022	10/20/2023	200	·	3,600.00	1,144,542		t	572,271		1,631,590		t	(264, 125)			·····	†
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -	10/04/2022		250		.3,660.00	12,325,130		1	6,349,309		14,698,696		İ	(3,174,655)		İ	İ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE	10/11/2022	210/06/2023.			3,720.00	8,375,517			4,505,013		12,235,742			(2,093,879)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	.WOLVERINE-	10/12/2022	204/21/2023.	25		3,600.00	733,792		ļ	61,149		1,288,099			(366,896)			ļ	ļ
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.10/18/2022		225	ļ	. 3,630.00	10,885,392	ļ	}	5,855,022		14,013,538		ļ	(2,721,348)	ļ	ļ	ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	10/25/2022		250		3,670.00	13,920,630			7,487,611		14,866,769			(3,480,157)				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.WOLVERINE-	10/25/2022	212/15/2023 210/27/2023			3.810.00	1,293,792					1,317,170			(277,241)				
S & P 500 (SPX)	INDEX LIAB	EXS	Equity/Index	WOLVERINE-	11/02/2022	212/15/2023.			3,800.00	1,207,542			789,547		1,317,170			(278,664)				†
S & P 500 (SPX)	INDEX LIAB.	FX5	Equity/Index	WOLVERINE -	11/08/2022	11/03/2023	200		3,790.00	9,425,703			5,891,064		10.157.557			(2,356,426)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	11/15/2022	11/10/2023			. 3,860.00	12,026,590			7,516,619		10,329,171			(3,006,647)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE-	11/17/2022	211/17/2023.	25		3,900.00	1,152,170			720,106		1,085,460			(288,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE	11/22/2022				. 3,960.00	11,206,627			7 ,004 ,142		9,775,693			(2,801,657)				ļ
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	.11/23/2022				. 3,950.00	876,042			306,615		652,273			(423, 420)				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5.	. Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	11/29/2022	2 11/24/2023. 2 12/01/2023.	200		. 4,000.00 4,040.00	8, 131, 103 7,537,503			5,081,939 5,653,127		7,350,783 6,912,981			(2,032,776)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE -	12/08/2022	201/19/2024			3.900.00	1,245,042					1.192.330			(303,280)				†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2022		225		3.980.00	10.166.515		1	7,201,281		8.804.647			(2,541,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2022	12/15/2023	250		3,945.00	8,762,377			6,206,684		10,515,472			(2,190,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE	12/20/2022		50		. 3,800.00	2,262,379			1,693,159		2,750,755			(522,088)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE	12/27/2022	212/22/2023.	300		. 3,830.00	12,388,951			8,775,507		15,283,213			(3,097,238)				ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	12/28/2022	207/21/2023			. 3,800.00	1,506,579 937,542					2,086,073			(645,677)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	.12/29/2022	209/15/2023. 312/29/2023.	225		. 3,800.00 3,830.00.	937 ,342	9,031,390		7,115,640		1, 157, 304			(1,915,749)				†
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	01/06/2023	301/19/2024			3.800.00		1, 157, 542		916.388		1,375,378			(241, 155)				
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE -	1.01/10/2023	301/05/2024			3.820.00		7 .841 .140		6.207.570		9,203,956			(1,633,571)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_01/13/2023	303/15/2024.	25		3,950.00		1,128,442		926,935		1,191,797			(201,508)				
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE-	01/17/2023	301/12/2024.	200		3,950.00		8,374,303		6,629,656		8,743,081			(1,744,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	01/20/2023	302/16/2024	25		3,850.00	†	1,146,542				1,327,873			(220,489)		ļ		
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	01/24/2023	301/19/2024. 301/26/2024			4.030.00		8,609,903 7,889,305		6,903,142		8,973,180 7,846,989			(1,793,730)				
S & P 500 (SPX)	. INDEX LIAB	FX5	Equity/Index	_WOLVERINE-	02/07/2023	302/02/2024	200	ļ	4.120.00	†	8,377,317		7,330,153		7 ,649 ,294	····	t	(1,047,165)		†	t	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	02/07/2023	304/21/2023	25		4,050.00	I	440,042		110,011		263,313		I	(330,032)		[I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.02/08/2023	309/15/2023	200		4,200.00	ļ	4,674,892		3,673,129		3,699,691	ļ		(1,001,763)			ļ	1
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE	02/14/2023		200	ļ	4,110.00	 	8,215,305		7 , 188 , 392		7,020,873		ļ	(1,026,913)		ļ	ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	02/16/2023	308/18/2023.			. 4,150.00		587,742				472,982			(146,936) (750,149)				†
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	02/21/2023	3 02/16/2024 3 02/23/2024		·····	. 4,110.00 4,010.00	t	6,001,192 7,202,705		6,875,309		6,228,567 8,474,880		····	(750, 149)			t	
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	03/07/2023	302/23/2024. 303/01/2024.		ļ	3.970.00	†	10.061.380		9,642,156		11.371.091			(419, 224)			t	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2023	304/06/2023	50		3,975.00	1	478,380		239,190		695,532		I	(239, 190)		I	I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	1.03/08/2023	3 03/15/2024.	50		. 3,950.00		2,113,330		2,025,275		2,383,594			(88,055)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2023	303/15/2024.	25		3,850.00		1,003,792		961,968		1,366,448			(41,825)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	03/13/2023	3 03/15/2024.		ļ	. 3,850.00		971,292		930,822		1,366,448		ļ	(40,471)				}
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5. EX5.	Equity/Index	.WOLVERINE	03/14/2023	306/21/2024		ļ	3,900.00	†	1,140,842 7,287,417		1, 105, 191		1,405,432		 	(35,651)		 	 	
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	. Equity/Index Equity/Index	_WOLVERINE-	03/14/2023	3 03/08/2024. 3 04/14/2023		·····	3,925.00	†	866,449		433,224		1.959.086			(433, 224)				t
S & P 500 (SPX)	. INDEX LIAB	FX5	. Equity/Index	WOLVERINE -	03/20/2023	306/21/2024	25	ļ	. 3.900.00	†	1, 191, 792		1.154.549		1.405.432		İ	(37,244)			t	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	03/21/2023	303/15/2024			3,920.00	I	10,647,130		10,203,499		12,432,616		I	(443,630)		[I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/2023	304/21/2023.	100		3,900.00	ļ	1,228,655		614,327		2,277,023			(614,327)			ļ	1
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE	03/28/2023	3 03/22/2024.	275	ļ	. 3,950.00	 	10,569,211		10,569,211		13,236,092		ļ	(459,531)		ļ	ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	03/31/2023	304/28/2023.		ļ	. 3,950.00			†	2,720,630		2,904,291			(13,522)			}	ļ
S & P 500 (SPX) MSDB - 3YR	INDEX LIAB	EV5	Equity/Index Equity/Index	.WOLVERINE- .PARDV-	03/31/2023	3 10/20/2023. 0 03/06/2024.		·····	. 4,050.00 . 256.74	84,250	·	+			770,832 372,477			(11,243)				
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	04/22/2020	04/21/2023			258.34	134 . 420		t	2,255		1.511		·	(13,325)			·	†
MSDB - 3YR.	INDEX LIAB	EX5	Equity/Index	MSIDV-		04/28/2023			258.92	68,600		1	1,597		1,093			(8,707)			İ	<u> </u>
MSDB - 3YR	INDEX LIAB	FX5	Fauity/Index	MSIDV-	05/06/2020			[255 24	159 320	[T	4 717	1	11 670	l	Ι	(10, 465)	[T	T	T

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for		l	1					Strike Price,	Initial Cost of	Cost of						_Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign	.,, .	Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	l.,		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's		5	Quality of	and at
Description	or Replicated	Exhibit Identifier	Risk(s) (a)	or Central Clearinghouse	Trade Date	Maturity or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received)	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)	Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end (b)
MSDB - 3YR	INDEX LIAB	EVE	Equity/Index	Meiny	05/13/2020	05/12/2023.	5,889	Amount	251 15	104,100	Paid	income	3.738	Code	18,565	(Decrease)	B./A.C.V.	Accretion (10,719)	neagea item	Exposure	Entity	(0)
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	05/20/2020	05/19/2023.	9,025		. 257 . 64	125,120		t	5,280		6.795			(10,719)				·
MSDB - 3YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-		05/26/2023.	8,668		254 . 83	128.040			6,213		14.898			(4,931)				
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	06/03/2020	06/02/2023.	9,903		. 253.96	143,000			7,848		21,754							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/10/2020	06/09/2023.	4,336		. 256 . 99	58,960			3,619		5,548			(7,352)				
MSDB - 3YR MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/17/2020	06/16/2023	6,308		254.39 254.99	85,568 87,900		ł	5,809 6,539		14,614 12,908			(5,761)				+
MSDB - 3YR	INDEX LIAB	EV5	_Equity/Index _Equity/Index	MSIDV- MSIDV-	06/24/2020	06/23/2023.	5,900 4,697		. 256 . 76	68,880		ł	5,570					(6,534)				+
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	07/08/2020	07/07/2023.	5.427		260.02	78.120		İ	6.810		5.233			(2.933)				·
MSDB - 3YR	INDEX LIAB.	EX5.	Equity/Index	MSIDV-	1.07/15/2020	07/14/2023.	6.945		259 . 19.	108.180			10,111		8,601			(8,133)				
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	07/22/2020	07/21/2023.	2,665		. 267 . 6	35,070			3,499		601			(4,904)				
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV	07/29/2020	07/28/2023.			. 267 . 25	97,240			10,313		1,812			(4,729)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/05/2020	08/04/2023.	4,105			58,630	ļ	ł	6,587		530		}	(5,389)	·		}	·
MSDB - 3YR MSDB - 3YR	INDEX LIAB	EX5 EX5	_Equity/Index _Equity/Index	MSIDV- MSIDV-	08/12/2020	08/11/2023.	4,158 4,162	····	. 268 .8. . 264 .82	56,540 64,427		t	6,708 8,049		1,088 2,714			(10,498)			ł	t
MSDB - 3YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	08/26/2020	08/25/2023.	9.035	····	269.33	125,520		t	16,473		2,684		†	(8, 169)			t	· †
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	.1.09/02/2020	09/01/2023.	5.235		270 .35	75.320		t	10.363		1.415			(8,772)			İ	†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/10/2020	09/08/2023.	6,477		. 263 . 52	97,580			14,075		6.542			(4,843)				
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV	09/16/2020	09/15/2023.			. 265 . 95	104,880			15,795		5,205			(3, 177)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/23/2020	09/22/2023.	3,844		. 260 . 95	57,900					6,414			(8,401)				ļ
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	.1.09/30/2020	09/29/2023.	2,293		. 259 . 85	37,980		ł	6,214		4,643			(6,300)				+
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index _Equity/Index	MSIDV- MSIDV-	10/07/2020	10/06/2023.			. 263 .8. . 266 .35.	100 , 440		 	17,065 13,272		8,382 4,675			(4,005)			·····	·
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	10/21/2020	10/13/2023.	3,420		266 . 34	47.880		†	8,738		3,192			(2,974)				·
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MSIDV-	10/28/2020	10/27/2023.	6,551		261.05	95,710		1	18,069		13,222			(7,994)				1
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	11/04/2020	11/03/2023.	2,660		. 267 . 61	35,560			6,942		2,302			(8,145)				
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV	11/11/2020	11/10/2023.	6,811		. 267 . 46	95,580			19,280		6,354			(5.552)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.11/18/2020	11/17/2023	6,790		. 267 . 75	97,380		ļ	20,276		6,399			(5,035)			ļ	·
MSDB - 3YR MSDB - 3YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	11/24/2020	11/24/2023.	4,121 3,750		. 266 . 39 265 . 86	66,440			14,252 13,314		4,856 4,941			(6,651) (9,752)				·
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	12/02/2020	12/01/2023	5,750		272.04	79,520		†	18,088		3.555			(10,015)				+
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	12/16/2020	12/15/2023.	8.182		271.57	116.600		t			5.494			(6,329)				·
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/23/2020	12/22/2023.	8,566		271.71	119,738			28,744		5,950			(5,390)				
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	12/29/2020	12/29/2023	4,819		. 269 . 77	75,738					4,513			(3,366)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV	01/06/2021	01/05/2024.	4,429		. 273 . 37	64,440			16,281		2,660			(4,539)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2021	01/12/2024.	2,927		. 277 . 67	40,240			10,420		1,011			(4, 108)				·
MSDB - 3YR	INDEX LIAB	EX5 FX5	_Equity/Index _Equity/Index	MSIDV- MSIDV-	01/20/2021	01/19/2024.	3,276		. 273 . 86. . 272 . 51.	54,270		ł	14,394		2,021 2,594			(8,683)				·
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2021	02/02/2024.	6,962		274.82	103,816		†	28,873		4,176			(3,700)				·
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/10/2021	02/09/2024.	1,823		. 275 . 71	27,770		1	7,917		1,021			(7,347)				1
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/17/2021	02/16/2024_	2,909		. 276 . 41	44,240			12,921		1,560			(8,887)				1
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV	02/24/2021	02/23/2024.	5,835		. 275 . 84	87,840		ļ	26,267		3,502							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.03/03/2021	03/01/2024	6,269		. 269 . 01	106,250		ļ	32,481		8,832	.	ļ	(5,882)		ļ	ļ	·
MSDB - 3YR MSDB - 3YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	03/10/2021	03/08/2024.	4,427 4,771	····	. 269 . 45. . 274 . 68	73,680		t	22,988					(7,668)			ł	t
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	03/1//2021	03/13/2024.	5,924	····	270.62	91,680		t	29,759		7,690		†	(6, 176)			t	t
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	03/24/2021	03/28/2024.	7,363	L	274.62	105,600		I	34,877		6,258		İ	(5,360)			I	I
S&P MARC 5% - 2YR	INDEX LIAB	EX5	_Equity/Index	GSIDV	04/07/2021	04/06/2023.	3,751		. 373 . 21	49,140			210					(4,659)				1
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	04/07/2021	04/05/2024	4,384		. 276 . 47	64,080		ļ	21,620		3,120			(31,221)			ļ	ļ
MSDC - 2YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	04/07/2021	04/06/2023.	3,830		. 289 . 81	37,070		ļ	158					(6,646)				
FIDMFYDN - 2YR S&P MARC 5% - 2YR.	INDEX LIAB	EV5	Equity/Index Equity/Index	CITIDV- BOADV-	04/08/2021	04/06/2023.	28,329	····	. 278 . 59 	248,060 52,800		t	1,064		3		 	(7,615)	·		 	·
SP500LV8	INDEX LIAB	EX5 FX5	Equity/Index	WFGDV	.1.04/08/2021	04/06/2023.	5,102	·····	. 534 . 59			t			1		†	(8,224)			t	t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/14/2021	04/14/2023.	4,815		372.32	65,520		İ	1,009		11			(1,858)			İ	T
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	.1.04/14/2021	04/12/2024.	4,010		274 . 61	63,690			21,903		3,672			(6, 165)				ļ
MSDC - 2YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	04/14/2021	04/14/2023.	1,741		. 292 . 66	14,800		ļ	228					(7,799)			ļ	ļ
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV	04/15/2021	04/14/2023.	5,344		. 280 . 95	49,050		ļ					ļ	(10,079)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV	04/15/2021	04/14/2023	4,514		. 375 . 47	62,050		ł	958		1			(11,944)		.		
SP500LV8	INDEX LIAB	E x 5	Equity/Index Equity/Index	WFGDV- GSIDV-	04/15/2021	04/14/2023.	5,446 6,891	····	. 531 . 49 376 . 16.	80,190 95,160		t	1,238 2,394		617 14			(6,624)			ł	t
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2021	04/21/2023.	5,408	·····	280 .43	79,200		t	∠,394		2,618		†	(3,173)		·	ł	t
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2021	04/21/2023.	2,755	L	294 . 47	25,280		I	636	1			İ	(12,319)			I	I
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/22/2021	04/21/2023.	31.769		. 279 . 58	323,960			8,168		3			(2, 195)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	_Equity/Index	JPMDV-	04/22/2021	04/21/2023			. 374 . 91	98,010		ļ	2,471		25			(13,580)			ļ	ļ
SP500LV8	INDEX LIAB	EX5	.Equity/Index	SOCDV-	04/22/2021	04/21/2023.	1,204		. 537 . 31	17,460		ļ	440		455			(7, 186)				·
S&P MARC 5% - 2YR MSDB - 3YR	INDEX LIAB	EV5	Equity/Index	JPMDV- MSIDV-	04/28/2021	04/28/2023.		····	. 375 . 79 . 280 . 02	108 , 190 85 , 920		t	3,778		3.069		 	(3,807)	·		 	·
MSDC - 2YR	INDEX LIAB	EY5	Equity/Index	MSIDV-	04/28/2021			·····	294 73	30 330		t	1 059		009, د		t	(27 073)			t	t

							Showing a	all Options, Ca	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Stat	<u>temen</u> t	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 of Item(s)									Cumulativa	Current											
	Hedged,									Cumulative Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation or	Schedule/ Exhibit	of Risk(s)	Counterparty or Central		Date of Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	Current Year's (Amortization)	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/29/2021	04/28/2023.	369		270 . 64	3,950			138					(13,715)				
FIDMFYDN - 2YR S&P MARC 5% - 2YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	_CITIDV- BOADV-	04/29/2021	104/28/2023.	21,390 .8,239	····	280 . 22 375 . 86.	215,400 109,120	·	 	7,537 3,818		2	····		(10,393)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV -	04/29/2021	04/28/2023	3,406		544.99	42,500			1,487		111			(5,572)				
S&P MARC 5% - 2YR MSDB - 3YR.	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - MSIDV -	05/05/2021	05/05/2023	6,365 4,707		376 . 66. 280 . 03.	82,800 66,625			3,681 24,203					(3,717)				ļ
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/05/2021	105/05/2023.	4,437		304.1	29,614			1,317					(10,002)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/06/2021	105/05/2023	27,709		280 . 93	283 .920		ļ	12,633		3			(508)				ļ
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - GSIDV -	05/06/2021	05/05/2023. 05/05/2023.	6,071 		378 . 47. 272 . 6.	79,580			3,541		24			(13,905)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	05/12/2021	05/12/2023	7,720		372.62	110,780			5,972		997			(9,896)				
MSDB - 3YR MSDC - 2YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	05/12/2021	05/10/2024. 05/12/2023.	9,495 9,149		274 . 11 301 . 01.	150,332 78,840			55,557 4,250		10,580			(29,058)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/13/2021	05/12/2023	21,837		277 .94	231,190		I	12,474		2			(6.365)				
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV	05/13/2021	05/12/2023. 05/12/2023.		ļ	374 . 68 270 . 53		ļ		5,868 2,732		646	ļ		(3,575)	ļ			
SP500LV8	.INDEX LIAB	EX5	Equity/Index Equity/Index	_WFGDV	05/13/2021	105/12/2023	4,409		551.62	28,440		İ	1,535					(13,998)				t
S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	JPMDV MSIDV -	05/19/2021	105/19/2023. 105/17/2024.	8,981 9,787		379.72 278.91.	111,520 141,480			7,065 53,176		150 6,726			(6,344)				ļ
MSDB - 3YR MSDC - 2YR	.INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	05/19/2021	105/17/2024	6,514		298.11	50,540			3,176					(14,649)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/20/2021	105/19/2023	45,231		281.05	443,230		_	28,108		5			(1,684)				
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV- GSIDV-	05/20/2021	105/19/2023. 105/19/2023.	9,210 1,462	ļ	381 . 15. 277 . 42.	116,550		+			164	ļ		(16,357)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	JPMDV -	05/26/2021	05/26/2023	9,425		380 . 41	130,320			9,488		210			(4,604)				
MSDB - 3YR	. INDEX LIAB	EX5 FX5	Equity/Index	MSIDV-	05/26/2021	105/24/2024	3,956 4,799		280 .53	58,520			22,364		2,362			(41, 176)				ļ
MSDC - 2YRFIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- CITIDV-	05/26/2021	105/26/2023 105/26/2023	31,961	·	299 . 86 281 . 02			†	2,670 23,874		3	·		(16,425)				t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	_ JPMDV	05/27/2021	05/26/2023	9,439		379 . 88	130,680			9,524		253			(2,432)				
SPMAESSE - 2YRSP500LV8.	INDEX LIAB	EX5 Ex5	Equity/Index Equity/Index	GSIDV- BOADV-	05/27/2021	05/26/2023. 05/26/2023.	4,382 1,792		272 .73 554 .37	50,760		ł	3,699 1,410					(14,077)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	06/03/2021	06/02/2023	8,419		379 . 69	112,000			9,237		361			(7,692)				
MSDB - 3YR MSDC - 2YR.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	06/03/2021	106/03/2024. 106/02/2023.	5,719 8,183		276 .95 302 .08				39,618		5,239			(45,636)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/04/2021	06/02/2023	35,914		282 . 97	362,590		İ	29,952		4			(1,974)				
S&P MARC 5% - 2YR SPMAESSE - 2YR	.INDEX LIAB	EX5 FX5	Equity/Index	BOADV - GSIDV -	06/04/2021	106/02/2023			382 . 44 275 . 68	107 ,570 15 .680			8,886		236			(14,821)				ļ
SP500LV8	INDEX LIAB	EX5	Equity/Index Equity/Index	SOCDV -	06/04/2021	106/02/2023. 106/02/2023.	2,373		553.84	28,920		†	1,295 2,389		1,441			(11, 281)				<u> </u>
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	.Equity/Index	.JPMDV	06/09/2021	06/09/2023	8.347		381.44	118,080		ļ	10,875		308			(4,780)				
MSDB - 3YR MSDC - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	06/09/2021	06/07/2024. 06/09/2023.		ļ	282 .3 305 .42	134,880		ł	53,279 3,507		4,496	ļ		(55, 249)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/10/2021	106/09/2023	39,647		283.02	439,570			40,550		4			(2,551)				
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - MSIDV -	06/10/2021	06/09/2023. 06/09/2023.			381.69 274.04	120,000			11,070 1,873		285			(2,868)				ł
SP500LV8	. INDEX LIAB	EX5	Equity/Index	SOCDV -	06/10/2021	106/09/2023	1,385		538 . 87	22,820		!	2,105		4,123			(5,590)				<u> </u>
S&P MARC 5% - 2YR MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV	06/16/2021	106/16/2023	6,834	ļ	381.61	86,060	ļ	}			338 2.942	ļ		(10,709)	ļ			}
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index Equity/Index	_MSTDV	06/16/2021	06/14/2024 06/16/2023.	4,298 9,293		280 . 29 294 . 61	66,840		İ			2,942			(39,501)				<u> </u>
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/17/2021	106/16/2023	28,747		279.79	314,280			32,064		3			.1(980)				
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	.CITIDV- .MSIDV-	06/17/2021	06/16/2023. 06/16/2023.		····	379 . 4 270 . 18		·	 			221	·		(1,194)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV -	06/17/2021	106/16/2023	997		562.6	9,500		İ	969		442			(9,360)				[
S&P MARC 5% - 2YR MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV	06/23/2021	06/23/2023. 06/21/2024.	6,863		379 .57. 277 .53.		ļ		9,694			ļ		(13,277)				
MSDC - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	06/23/2021	106/21/2024			296 .83	105,780		İ	45,662 11,808					(27,696) (10,558)				<u> </u>
FIDMFYDN - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	CITIDY-	06/24/2021	06/23/2023	22,982		283 .67				24,635		2			(1,059)				ļ
S&P MARC 5% - 2YR SPMAESSE - 2YR	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV	06/24/2021	106/23/2023. 106/23/2023.	6,596 1,104	·····	379 . 78. 277 . 09.	84,000	·	t	9,391 942		803	····	l	(3,372)				t
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/24/2021	06/23/2023	2,198		548 . 52	26,829		Į	2,999		2,694			(5,801)				[
S&P MARC 5% - 2YR MSDB - 3YR	.INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	JPMDV - MSIDV -	06/30/2021	106/30/2023 106/28/2024.	3,683 4,317	ļ	380 . 46 278		·	†	5,761 28,752		408 4,005	····		(8,322)				ł
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2021	06/30/2023	10,302		302.84	66,300		I	8.048		61			(5,555)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	_CITIDV- 	07/01/2021	106/30/2023	14,797 3,419	ļ	283 .84 380 .6	148,260	ļ	}	18,018 5,372			ļ	.	(5,378)	ļ			<u> </u>
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	- JPMDV - - GSIDV -	07/01/2021	106/30/2023. 106/30/2023.	4,036		271.75	44,200		İ	5,200		117			(5,754)				t
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	07/01/2021	06/30/2023	2,772		539 . 3	45,780		ļ	5.564		11,855			(6,110)				
S&P MARC 5% - 2YR MSDB - 3YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	JPMDV - MSIDV -	07/08/2021	107/07/2023. 107/08/2024.	5,726 4,631	····	379 .95 281 .55			 	11,527 30,943			····		(3,818)				
MSDC - 2YR			Equity/Index	MSIDV		106/08/2023.			299.51	29,160		İ	2,765			ļ		(45,538)				t

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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						1															
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for						1		Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	e Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code		(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
MSDC - 2YR	. INDEX LIAB	EX5	Equity/Index	_MSIDV	07/08/2021	07/07/2023.	9,982		. 292 . 83	98,890			12,954		1,510			(11,579)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	-CITIDV-	07/09/2021	107/07/2023.	33,749		. 286 . 26	361,810			47 ,450		3		ļ	(5,759)				·
S&P MARC 5% - 2YR SPMAESSE - 2YR	.INDEX LIAB	EX5 FX5	Equity/Index	JPMDV- GSIDV-	07/09/2021	107/07/2023. 107/07/2023.			. 380 . 37. . 273 . 76.	92,000 45,760			12,065 6,001		813 75			(2,608)				·
SP500LV8	INDEX LIAB	FX5	Equity/Index Equity/Index	BOADV -	.1.07/09/2021	107/07/2023.	1,370		. 550 . 4	20,720			2.717		1.879			(6,179)				+
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	JPMDV -		05/04/2023	6,229		377.6	104,880			4.954		36			(15,600)				†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2021	07/12/2024			282 .82	73,879			31,555		2,757			(30,809)				
MSDC - 2YR	. INDEX LIAB	EX5	.Equity/Index	.MSIDV	07/14/2021	107/14/2023.	15,406		. 299 . 11	124,290					545		L	(2,715)				L
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/15/2021	07/14/2023.	22,219		. 286 . 31	245 , 120		ļ	34,427		2		ļ	(14,163)				ļ
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	.1.07/15/2021	107/14/2023.	1,810		. 273 . 71	21,600			3,034		46			(2,986)				·
S&P MARC 5% - 2YR SP5001 V8	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - SOCDV -	07/15/2021	105/04/2023. 107/14/2023.		····	. 377 . 72 . 558 . 97	101,660 23,760	·	t	4,806		32	····	t	(7,011)	ļ		ł	+
S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	JPMDV-	07/21/2021	07/21/2023		l	389.71			†	8,364		2,464		t	(7,949)			t	†
MSDB - 3YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	07/21/2021	107/19/2024.		L	. 281 . 79	95,040	l	I	41,192		3.917		İ	(3,107)			I	T
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV	07/21/2021	107/21/2023.	18,815		. 297 . 28	167,200			25,035		1,381			(21,566)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/22/2021	107/21/2023.	1,560		550 .4	24,720		ļ	3,706		4,498		ļ	(6,902)			ļ	ļ
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	07/22/2021	107/21/2023.	15,910	ļ	. 287 . 96	171,580	ļ	}	25,722		2	ļ	ļ	(2,975)	ļ	ļ	ļ	·}
S&P MARC 5% - 2YR	.INDEX LIAB	EX5 EX5	Equity/Index	BOADV - MSIDV -	07/22/2021	107/21/2023.	4,922		. 390 . 61	54,910 23,670		+			118			(12,677)				
SPMAESSE - 2YRS&P MARC 5% - 2YR	INDEX LIAB	ЕХЭ FX5	Equity/Index Equity/Index	JPMDV -		107/21/2023. 107/28/2023.	3,253		. 276 . 35 . 382 . 22						1.038			(8,090)				+
MSDB - 3YR	INDEX LIAB	EX3 FX5	Equity/Index	MSIDV-	07/28/2021	07/26/2024			284 . 11	96,730			42,533		3,376			(37,000)				·
MSDC - 2YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	07/28/2021	07/28/2023.	8,893		299.98	69,940			11,133		406			(12,443)				·
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/29/2021	07/28/2023.	28,248		289.99.	294,380			46,916		3		I	(837)			I	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV -	07/29/2021	07/28/2023.	6,441		. 383 . 89	99,000			15,778					(3,277)				L
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/29/2021				. 281 . 61	6,660			1,061		2			(8,043)				
SP500LV8.	. INDEX LIAB	EX5	Equity/Index	.PARDV -		107/28/2023.			. 569 . 52	26,070			4,155		662			(5,281)				
S&P MARC 5% - 2YR MSDB - 3YR.	.INDEX LIAB	EX5	Equity/Index Equity/Index	.JPMDV - MSIDV -	08/04/2021	108/04/2023. 108/02/2024.			. 387 . 32	64,080 63,140			10,806 28,161		298 2,189			(13,706)				·
MSDC - 2YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	08/04/2021	108/04/2023.	13,381		. 298 . 16	109,200			18,414		1,175			(7,896)				·
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	08/05/2021	08/04/2023	26,113		289	294.880		1	49.785		3			(1,332)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	08/05/2021	08/04/2023.	4,642		. 387 . 37	62,820			10,606		295			(15,107)				
SP500LV8	. INDEX LIAB	EX5	Equity/Index	PARDV			964		. 575 . 39	10,600					206		ļ	(5,784)			ļ	ļ
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV -	08/11/2021	108/11/2023.	8,863		. 382 .83	120,360			21,433		1,716			(16, 192)				ļ
MSDB - 3YR MSDC - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2021	108/09/2024.	4,605		. 284 . 84	69,160			31,281		2,589			(3,444)				+
SPMAESSE - 2YR	INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	MSIDV- BOADV-	08/11/2021	08/11/2023. 08/11/2023.	14,771 2,891		. 296 . 36. . 278 . 36.	129,000 27,440			22,972 4,886		2,301 27			(15,749)				+
FIDMEYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDY-	08/12/2021	08/11/2023.	49.429		289.59	499.070			88.981		5			(1,900)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	JPMDV -		08/11/2023.	9,124		382 . 45.	125,300			22,340		1.900			(12,501)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV -	08/12/2021	108/11/2023.			578 . 54	15,120			2,696		845			(6,739)				
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	08/18/2021	08/18/2023.			. 385 . 73	99,600			18,677		982			(3,892)				ļ
SPMAESSE - 2YR	. INDEX LIAB	EX5EX5.	Equity/Index	BOADV - MSIDV -	. 1.08/18/2021	108/18/2023. 108/16/2024.			. 275 . 76	53,690		+	10,068		120 1.655			(11,698)		.		·
MSDB - 3YR MSDC - 2YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	08/18/2021	108/16/2024.	3,185		. 285 . 96	46,530 93,200			17,477					(62,963)				·
FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDV-	08/19/2021	108/18/2023.		ļ	. 289 . 13.	500.940	1	1	94.053		5	····	t	(4,065)			t	†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV -	08/19/2021	08/18/2023.	8,043		386.56	99,820		I	18,742				I	(10, 122)			I	
SP500LV8.	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/19/2021	08/18/2023.	2,093		. 566 . 94	32,340			6.072		3,386		ļ	(3,145)			ļ	1
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	08/25/2021			ļ	. 386 . 66	80,640	ļ	ļ	15,884		756		ļ	(5,088)		 	ļ	
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	08/25/2021	108/25/2023.			. 280 . 01	25,060		+	4,936					(18,291)				
MSDB - 3YR MSDC - 2YR	INDEX LIAB	E NO	Equity/Index Equity/Index	MSIDV- MSIDV-	08/25/2021	108/23/2024. 108/25/2023.		·····	. 285 . 77 . 300 . 62	60,830 145,730	·	†			1,697		t	(38,732)			t	·
FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDV-	08/26/2021	108/25/2023.	33.197	ļ	291.21	308 . 160		†	60.773		7 3		t	(8,072)			t	†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	08/26/2021	08/25/2023	6,480		386.59	82,750		1	16,319		870		I	(9,306)			I	
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV -	08/26/2021	08/25/2023.	4,981		. 572 . 14	64,220		1	12,665		3,474			(2,689)				1
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	. JPMDV -	09/01/2021	09/01/2023.		ļ	. 389 . 12	74,140	ļ	ļ	15,307		494		ļ	(28, 116)			ļ	ļ
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	09/01/2021	109/01/2023.	2,146	ļ	. 280 . 7	21,420		+	4,422		34			(45,482)			ļ	·
MSDC - 2YR FIDMFYDN - 2YR	INDEX LIAB	EX5EX5.	Equity/Index	.MSIDV- .CITIDV-	09/01/2021	109/01/2023.		ļ	. 296 . 57	224,000		 	46,247 74,820		6,112	ļ	 	(9,771)			 	·
S&P MARC 5% - 2YR	INDEX LIAB	ENU EXS	Equity/Index Equity/Index	BOADV-	09/02/2021	09/01/2023. 09/01/2023.	5,912	·····	389.4			†	16,074		569		·	(4,359)				t
SP500LV8	INDEX LIAB	FX5	Equity/Index	BOADV -	.1.09/02/2021	109/01/2023.	2.264	ļ	. 572 . 86	34.680		1	7.171		1.786		t	(3,811)			İ	†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.09/09/2021	09/08/2023.	6,709		386.76	91,260		I	19,761		1,035		I	(4,245)			I	
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.09/09/2021	09/08/2023.	2,870		. 278 . 72	30,320			6,566		94		ļ	(21,880)			ļ	1
MSDB - 3YR	. INDEX LIAB	EX5	Equity/Index	_MSIDV	09/09/2021	09/09/2024.	3,140	ļ	. 287 . 5	50,850	ļ	ļ	24,388		1,554		ļ	(33,562)			ļ	
MSDC - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2021	109/08/2023.	22,140	ļ	. 296 . 29	174,080		†	37,695		5,661			(11,486)				·
FIDMFYDN - 2YR S&P MARC 5% - 2YR	INDEX LIAB	EVS	Equity/Index Equity/Index	_CITIDV- 	09/10/2021	109/08/2023. 109/08/2023.	23,190	·····	. 285 . 16	266,660 91,260		+	57,827 19,790		21		 	(4,778)				+
SP500LV8	INDEX LIAB	FX5	Equity/Index	SOCDV-	09/10/2021	09/08/2023		l	562.08	37.960		†	8,232		7.366		t	(7,571)			t	†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.09/15/2021				386.87	123,480		1	27,905		1,618		İ	(3,618)				<u> </u>
SPMAFSSF - 2YR	INDEX LIAB	FX5	Fauity/Index	GSIDV-	09/15/2021	09/15/2023		[278 55	60,320	[T	13 631	1	235	[Γ	(8,044)			Γ	T

									<u> </u>		<i>_</i>	, o _										
							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	Date							
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	Description	i -				i .					İ		İ									
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of '	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	09/15/2021	109/13/2024.	2,447		284.03	43,260			20,948		1,758			(42,431)	<u> </u>			
MSDC - 2YR	. INDEX LIAB	EX5	.Equity/Index	MSIDV	.1.09/15/2021	109/15/2023.	10,031		300 . 65	64,090			14,483		1,249			(15,858)				L
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	09/16/2021	09/15/2023.	34,220		288 . 72	337,590					17			(9,112)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV	09/16/2021	109/15/2023.	9,619		384 . 64	126,170			28,554		2,468			(13,119)				·
SP500LV8. S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	SOCDV- MSIDV-	09/16/2021	109/15/2023. 109/22/2023.	4,816 10,173		561.68 382.2	72,500			16,408 24,640		15,876 5,962			(6,445)				·
SPMAESSE - 2YR	INDEX LIAB	EXU	Equity/Index	GSIDV-	09/22/2021	09/22/2023			274.83	51,350			12,106		544			(25,481)				·
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	09/22/2021	09/20/2024.			283 .36	35,160			17 ,254		1,672			(40,565)				1
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-		09/22/2023.	23,370		291.56	203,010			47,859		16,020			(17, 353)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV	09/23/2021	109/22/2023.			287 . 45	322,740					41			(5,379)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	_Equity/Index	BOADV -	09/23/2021	09/22/2023.			380 .95	138,060		ļ	32,595		5,006			(18,696)				ļ
SP500LV8.	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/23/2021	109/22/2023.	3,887		572.64	42,800			10,105		3,224			(5,481)				
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5EX5_	Equity/Index	JPMDV - BOADV -	09/29/2021	I09/29/2023. I09/29/2023.			377 .89 272 .15	148,950 43,670			36,569 10,721		9,940 660			(12,972)				·
MSDC - 2YR	INDEX LIAB	EX3	Equity/Index Equity/Index	MSIDV-	09/29/2021	109/29/2023.	13.744		291.45	103,350			25,374		10,260			(17,986)				·
FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDY-	09/30/2021	09/29/2023.	36,778		283 . 34	333.840			82,081		342			(8,441)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV	09/30/2021	09/29/2023.	11,932	[378 . 27	143,100			35,184		5,082			.L(9.389)			I	
SP500LV8	INDEX LIAB	EX5	_Equity/Index	SOCDV	09/30/2021	09/29/2023.	4,573		544 . 65	67 , 160			16,512		37,596			(3,735)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	10/06/2021	110/06/2023.	5,802		379 . 17	74,800			19,074		4,332			(4,358)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	10/06/2021	110/06/2023.	2,927		274 . 38	29,760					333			(23,883)				
MSDB - 3YR MSDC - 2YR	INDEX LIAB	EX5	_Equity/Index	MSIDV- MSIDV-	.1.10/06/2021	110/04/2024. 110/06/2023.	3,216 3,846		279 .87 287 .15	52,110 190,280		+			34,581			(47,461)				·
FIDMFYDN - 2YR	INDEX LIAB	EV5	Equity/Index Equity/Index		10/06/2021	110/06/2023.	43,285			377 .610			96,414		216			(9,973)				·
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	10/07/2021	110/06/2023.	6,068		378.67	79,350			20,260		4,845			(14,936)				·
SP500LV8.	INDEX LIAB.	EX5.	Equity/Index	WFGDV -	10/07/2021	110/06/2023.			542.74				13,481		23,403			(1,717)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	10/13/2021	1 10/13/2023.	8,959		378 . 75	119,000			31,470		7,589			(2,855)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	. GSIDV	10/13/2021	10/13/2023.	1,101		268 . 68	13,680			3,618		580			(26,007)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	110/11/2024.	2,140		280 . 88	34 , 140			17,407		2,315			(49,427)			ļ	·
MSDC - 2YR FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- CITIDV-	.10/13/2021	110/13/2023. 10/13/2023.	26,356		287 .22 285 .71	207 , 200 393 , 250			54,794		39,582			(15, 171)				·
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	BOADV -	10/14/2021	110/13/2023.	8,908		380 . 13	120,700		·	31,960		6.070			(9,613)				·
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV -	10/14/2021	110/13/2023.	3,108		560 . 06	44.960			11.905		9.764			(1,382)				†
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	CSIDV-	10/20/2021	110/20/2023.	6,036		381.79				20,978		2,644			(21,923)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	_Equity/Index	MSIDV-	.10/20/2021	110/20/2023.	1,093		275 . 24	11,010		ļ	3,016		203			(69,084)			L	ļ
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2021	10/20/2023.	24,996		293 . 13	174,660			47 ,839		17,584			(9,655)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	110/20/2023.	53,186		281.92	549,640			150,738		1,064			(10,347)				
S&P MARC 5% - 2YR SP500LV8	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDVBOADV -	.1.10/21/2021	I10/20/2023. I10/20/2023.			380 . 57 564 . 67	76,820 82,320		·	21,068		4,296 16,328			(10,704)			····	·
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	10/27/2021	110/20/2023.			383.76	85,280			24,164		3,371			(4,313)				·
SPMAESSE - 2YR	. INDEX LIAB	EX5.	Equity/Index	BOADV -	10/27/2021	110/27/2023.	2,187		274.33	23,400					336			(26,264)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2021	10/25/2024.	3,162		284.29	51,570			26,943		2,656			(11,267)				
MSDC - 2YR	INDEX LIAB	EX5	.Equity/Index	MSIDV	10/27/2021	10/27/2023.	26,391		290 . 98	209,250		ļ	59,290		26,554			(7,451)			ļ	ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV -	10/28/2021	110/27/2023.	7,048		383 . 45	89,640	ļ	-	25,432		2,066		ļ	(34,481)	ļ	ļ	ļ	·
SP500LV8. FIDMFYDN - 2YR.	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WFGDV- CITIDV-	10/28/2021	110/27/2023. 110/27/2023.	3,650		554 . 43 286 . 01	59,280 274,340	·	t	16,818 77,833		19,118 292			(13, 104)			 	·
S&P MARC 5% - 2YR	INDEX LIAB	EX5 FX5	Equity/Index	JPMDV-	10/28/2021		7.839		381.94	104,400		t	30,582		5.300			(10,797)			t	
SPMAESSE - 2YR	DEX LIAB	FX5	Equity/Index	GSIDV	11/03/2021				274 . 23			1	25.198		1.934			(24,425)			t	†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2021	111/01/2024.			286 . 12	58,600			30,990 57,004		2,553			(13,326)				
MSDC - 2YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	11/03/2021	1. 11/03/2023.	24,525		291.98	194,600			57,004		22,696			(32,428)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	11/04/2021	111/03/2023.			385 .24	106,020			31,101		3,445			(13,710)			ļ	ļ
FIDMFYDN - 2YR	. INDEX LIAB	EX5	_Equity/Index	CITIDV-	11/04/2021	11/03/2023	26,018		287 .39	258,000	ļ	+	75,684		172			(11,949)				·
SP500LV8	INDEX LIAB	EX5EX5.	Equity/Index	MSIDV- UBSDV-	.11/04/2021	11/03/2023		·····	566 . 38	109,080	 	t	31,999		23,704		·	(8,599)	ļ		ł	+
S&P MARC 5% - 2YR SPMAESSE - 2YR	DEX LIAB	EX5 FX5	. Equity/Index . Equity/Index	MSIDV-	.1.11/10/2021	I 11/10/2023. I 11/10/2023.			385 .84 275 .2	95,200	ļ	†	20,737		1,769 1,508			(7,214)	·		t	†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/10/2021	111/08/2024.			285 .84			İ	46,173		4.056			(8,622)			İ	İ
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.11/10/2021	1. 11/10/2023.	17,490		295.01	123,000			37,231		11,273			(9,095)			I	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	11/11/2021	111/10/2023.			386 . 49	68,600		ļ	20,794		4,164			(34,459)			ļ	ļ
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	.11/11/2021	111/10/2023.		ļ	575 . 46		ļ	}	21,934		16,046		ļ	(403)	ļ	ļ	ļ	·}
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2021	111/10/2023.	28,121		287 .46	273,780		+	83,110		149			(314)				ļ
LSMANFI - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	GSIDV- GSIDV-	.11/12/2021			·····		3,200		 	971 2,023		202			(263)	ļ		ł	·
LSMANFI - 3YR LSMANFI - 4YR	INDEX LIAB	EX5	. Equity/Index . Equity/Index	GSIDV	.1.11/12/2021	I11/12/2024. I11/12/2025.			113 .4	4,200			2,023					(228)				t
LSMANFI - 41K	INDEX LIAB	EX5	Equity/Index	GSIDV-	.11/12/2021	111/12/2025.	877		113.4	4,550	1	1	3,290		1.238			(377)			t	†
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/17/2023	96		1,035.37	3,780		I	1,181		2			(320)			I	
BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/15/2024.	96		1,035.37	4,510			2,444					(281)				
BESGUVCX - 4YR	. INDEX LIAB	EX5	_Equity/Index	CITIDV-	11/17/2021		96		1,035.37	5,110		ļ			103			(13,696)			ļ	
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021		96		1,035.37	5,610 109 120	ļ	}	4,072 34,095		276 3 221		ļ	(2,027)	ļ	ļ	ļ	·
S&P MARC 5% - 2YR	INDEX LIAB	l⊏X5	Fauity/Index	BOADV -	1 11/1//2021	11/17/2023	8 260		1387 02	109 120	1	1	3/1 (105	1	1 3 221			(4 257)				1

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1	2 Description	3	4) 3	0	/	°	9	10	''	12	13	14	15	16	17	10	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price.	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	11/17/2021	11/17/2023.	1,807		. 280 . 06	16,150			5,046		195			(24,802)				
MSDB - 3YR	INDEX LIAB	.EX5	Equity/Index	MSIDV	.11/17/2021	11/15/2024.	3,487		. 290 . 83	50,900		ļ	27 ,580		1,747			(82,992)				ļ
MSDC - 2YR FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index Equity/Index	MSIDV- CITIDV-	11/17/2021 .11/18/2021	11/17/2023.	26,570 73,982		. 294 . 04 . 289 . 05	197,600 660,300		ł	61,741		20,685			(709) (574)				ł
LSMANFI - 2YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	11/18/2021	11/17/2023.	1,757		114.06	5,640		İ	1,765		321			(727)				·
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	_11/18/2021	11/18/2024.	1,757		113.95	6,880		I	3,740		1,192			(635)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV	11/18/2021	11/18/2025_	2,635		. 113 . 95	11,610		ļ			2,749			(13,796)				ļ
LSMANFI - 5YR	INDEX LIAB	EX5 FX5	Equity/Index	GSIDV- BOADV-	11/18/2021	11/18/2026.	2,635 8,255		. 113 . 95	12,690			9,218		3,457			(18,941)				ł
S&P MARC 5% - 2YR SP500LV8.	INDEX LIAB	EV5	Equity/Index Equity/Index	JPMDV -	11/18/2021	11/17/2023.	10.449		. 387 . 24	109,760 150,700		ł	34,344		23.312			(8,798)				
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOADV -	11/23/2021	11/22/2023	5,228		381.79	70,000		İ	22,392		4,069			(1,404)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	GSIDV-	11/23/2021	11/22/2023.	4,010		. 273 . 46	41,690			13,336		1,360			(21, 135)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV	_11/23/2021	11/22/2024.	1,052		. 286 . 25	16,800		ļ	9,204		829			(40,346)				ļ
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV- CITIDV-	11/23/2021	11/22/2023.	20,689 34,117		. 291 . 16	168 , 150 321 , 440		ł	53,789		24,065			(8,410)			 	ł
FIDMFYDN - 2YR S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	UBSDV -	11/24/2021	11/24/2023.			. 382 . 48			t	21,588		297			(22,299)			t	t
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV -	11/24/2021	11/24/2023.	10,198		. 571.9	177,660		İ	57,245		30,038			(215)			İ	İ
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	. G SIDV	11/26/2021	11/26/2024.	889		113.31	13.160		ļ	1.741		704			(200)				ļ
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV	11/26/2021	11/26/2025.	889			3,440		ļ	2,282		962			(311)				ļ
LSMANFI - 5YR BESGUVCX - 4YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index.	GSIDV- BOADV-	11/26/2021 12/01/2021	12/01/2025	889 98		113.2	4,000 4,970			2,923 3,314		1,297			(282)				ł
BESGUVCX - 41K	INDEX LIAB	EX5	Equity/Index	BOADV -	12/01/2021	12/01/2025	98		1,025.31	5,630		†	4,130		712			(4,033)				†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV -	12/01/2021	12/01/2023.			. 382 . 38	92,680			30,763					(12,388)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2021	12/01/2023.	3,297		. 274 . 04	32,130			10,665		1,221			(285)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV	12/01/2021	12/01/2023.	14,925		. 291 . 24	98,700			32,762		18,087			(180)				
LSMANFI - 2YRLSMANFI - 5YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	12/02/2021	12/01/2023.			114.12	2,270		†			175 1 . 109			(13,254)				
FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDY-	12/02/2021	10/30/2023	7,343		277 .69	100.800			30.399		777			(12,466)				·
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/01/2023.	20.980		285.69	199,800		I	66,406		371			(14,090)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	_12/02/2021	12/01/2023	7,596		. 382 . 16	99,180		ļ	32,964		6,251			(438)				ļ
SP500LV8	INDEX LIAB	.EX5	Equity/Index	CSIDV-	12/02/2021	12/01/2023.	7,334		. 563 . 69	112,100		ļ	37,258		44,420			(1,212)				ļ
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	1.12/08/2021	12/13/2023.	97 291		1,027.87	3,510 9,720		 	1,214 3,362		10			(981)				ł
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/06/2024	291		1,034.04	11,730		t	6,582		369			(724)				tt
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/08/2025.	291			13,110			8,805					(521)				
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	_12/08/2021	12/08/2026	291		. 1,036.10	14,460		ļ	10,662		1,443			(13,508)				
SPLV5UE - 2YR	INDEX LIAB	.EX5	Equity/Index	BOADV -	12/08/2021	12/13/2023.	486		204 . 47	4,180		ļ	1,446		903			(12,588)				ļ
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EV3	Equity/Index	MSIDV	12/08/2021	12/13/2023.	10,924		. 384 . 08 275 . 06	108,360		†	34,927		10,346			(7,845)				†
MSDB - 3YR.	INDEX LIAB.	EX5	Equity/Index	MSIDV-	12/08/2021	12/06/2024.	6.338		287.38	93.798			52,632		4.747			(38,551)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2023.	25,979		. 292 . 24	197 , 136			68,185		29,068			(1,123)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	12/09/2021	12/13/2023.	30,961		. 286 . 3	308,830			106,956		672			(2,209)				
LSMANFI - 2YR LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	12/09/2021	12/13/2023.	2,643 5,285		113.29	9,000 17,700	·	t	3,117 6,130					(2,291)		.	 	
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/09/2021	12/13/2023.	7,047		113.63	27,440		t	15,444		5,316			(2,202)			İ	†
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV	12/09/2021	12/09/2025.	7,928		113.52	35,190		I	23,657					(17,826)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV	12/09/2021	12/09/2026.	8,809		113.52	42,700	ļ	ļ	31,508		12,394			(20, 327)	ļ	ļ	 	ļ
S&P MARC 5% - 2YR SP500LV8	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	.UBSDV- .CITIDV-	12/09/2021	12/13/2023.	10,944 11,213		. 383 . 01 577 . 74	142,800 162,840		ł	49,455 56,396		5,350 21,293			(12,775)				ł
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	UBSDV -	12/09/2021	12/20/2023	7,290		382 . 16	102,040		t	36,407		4,169			(8,434)			·	†
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2023.	6,149		275 . 65	67,660		İ	24,037		2,003			(22,020)				1
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/13/2024.	2,814		. 284 . 81	45,600		ļ	25,874		2,707			(455)				1
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.12/15/2021	12/20/2023.	24,121		. 294 . 35	176,640			62,753		24,680			(1,365)	ļ	ļ	 	ļ
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	12/15/2021 12/15/2021	12/20/2023.	97 292	····	1,025.34	3,650	·	ł	1,297 3,890		13			(1,429)	ļ		 	
BESGUVCX - 21K	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2023.	389		1,026.37	17,080		t	9,691		638			(1,301)				†
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	12/15/2021	12/15/2025.			.11.026.37	19,200		I	12,985		1,450			(13,566)				I
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	_12/15/2021	12/15/2026.	487		1,027.40	26,000		ļ	19,269		2,814			(1,852)				ļ
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV -	12/16/2021	12/20/2023.			. 587 . 18	108,680 14,840		ļ	38,660		11,360			(12,572)				ļ
LSMANFI - 2YR S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index Equity/Index	GSIDV- JPMDV-	12/16/2021	12/20/2023.	3,523 6,993	·····	384 . 15	100,710	·····	t	5,279 35,825		1,870 5,081			(1,433)	ļ		 	
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.12/16/2021	12/20/2023.	3,523		. 111 . 6	17,160		t	9,766		4,113			(1,490)			İ	†
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV	12/16/2021	12/16/2025.	4,404		111.48	23,800			16,112		6,981			(34,086)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV	_12/16/2021	12/16/2026.	6,166		. 111.6	35,350		ļ	26.217		11,254			(2,933)				ļ
FIDMFYDN - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5EX5	Equity/Index	CITIDV-	12/16/2021	12/20/2023.	28,383		. 288 . 61 1 , 031 . 83	273,060 23,590			97,133 8,643		295			(2,710)				†
BESGUVCX - 2YK	INDEX LIAB	FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	12/22/2021	12/29/2023.	679 776		1,031.83	32,400		t	18,588		1.070			(2,585)			†	†
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	.12/22/2021	12/22/2025.			.1,031.83	41,310		İ	28,133		2,941			(2,331)				

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	Description								1													
	of Item(s)								1	Cumulative	Current											
	Hedged,								1	Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	e Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
BESGUVCX - 5YR	. INDEX LIAB	EX5	.Equity/Index	MSIDV-	12/22/2021	112/22/2026.	970		. 1,031.83	50,400			37,542		5,131			(22,815)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	-MSIDV	12/22/2021 12/22/2021	112/20/2024	1,760		. 285 . 46. . 293 . 85.	27,865			15,986		1,644			(8,889)				·
MSDC - 2YR S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	-MSIDV- BOADV-	12/22/2021	I12/29/2023. I12/29/2023.	25,963 .5,697		. 293 . 85	183,520 71,500					25,994 2,782			(12,370)				·
SPMAESSE - 2YR	INDEX LIAB	FX5	Equity/Index	BOADV -	12/22/2021	12/29/2023	9,016		276.71	99.500			36.454		1,679			(3,793)				·
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2021	12/29/2023	5,268		113.55	18.300			6,713		1.486			(3,951)				1
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2021	12/29/2023	9,658		114 . 24	30.470		I	11,178		2,092			(3,558)				
LSMANFI - 3YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV	12/23/2021	1 12/23/2024.	12,291		. 114 . 12	47,320		ļ	27 ,227		8,501			(3,324)			ļ	
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.12/23/2021	12/23/2025	13,169		. 114 . 24	56,850		ļ	38 ,754		13,462			(39,406)			ļ	· .
LSMANFI - 5YR FIDMFYDN - 2YR	.INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.GSIDV- .CITIDV-	12/23/2021	I12/23/2026. I12/29/2023.	14,047		. 114 . 24	66,400 316,540			49,496		17,996 360			(9,477)				·
S&P MARC 5% - 2YR	. INDEX LIAB	EX5.	Equity/Index	BOADV -	12/23/2021	112/29/2023.	5.946		387 .97	76,130		†	27,928		2,823			(11,477)				·
SP500LV8.	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2023			586 . 26	107,920		İ	39,590		12,598			(7,554)				†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2021	12/29/2023			384.69	91,440		I	33,807		5.922			(4,517)			I	
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	_BOADV	12/29/2021	112/29/2023.	6,105		276 . 49	60,180	ļ	ļ			1,255		ļ	(14,023)			ļ	ļ
MSDB - 3YR	. INDEX LIAB	EX5	Equity/Index	.MSIDV	12/29/2021	l 12/27/2024.	3,500		. 287 . 98	54,000		ļ	31,320		2,687		ļ	(30,485)			ļ	·
MSDC - 2YR FIDMFYDN - 2YR	. INDEX LIAB	EX5EX5	Equity/Index	MSIDV- CITIDV-	12/29/2021	12/29/2023	17,121		. 296 . 77	111,720	ļ	†	41,305 89,790		12,381		 	(11,815)			 	·
S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	UBSDV-	12/30/2021	I12/29/2023. I12/29/2023.	23,172 6,451		. 287 . 11. . 385 . 22	242,540 94.000		ł	34,799		584 2,794			(22, 184)				·
SP500LV8	INDEX LIAB	EX5.	Equity/Index	MSIDV-	12/30/2021	12/29/2023			582.57	176.500			65.341		24,566			(2,673)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/05/2024	196		1,018.39	6,800			2,578		38			(2,601)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	201/05/2024.	589		1,015.33	21,300			8,076		140			(10,122)				
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	01/05/2022	201/05/2024.	1,823		. 388 . 21	20,720		ļ			943			(3,907)				ļ
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	.MSIDV-	.1.01/05/2022	201/05/2024.			. 276 . 58	80,640		ļ	30,576		2,528			(4,112)				
MSDB - 3YR MSDC - 2YR	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	01/05/2022				. 285 . 02. 284 . 83	46,710 32,760			27,386 12,422		3,215 8,901			(2,500)				·
BESGUVCX - 3YR	INDEX LIAB	EX5.	Equity/Index	CITIDV-	01/05/2022	201/03/2025			1 015 33	29.890		†	17 525		196			(2, 134)				·
BESGUVCX - 4YR.	INDEX LIAB	FX5	Equity/Index	CITIDY-	01/05/2022		687		.1,015.33 1,015.33	34,090		İ	17,525 23,537		1,726			(2,146)				†
BESGUVCX - 5YR	INDEX LIAB	EX5	.Equity/Index	_CITIDV	01/05/2022	201/05/2027.				42.880					3.885			(559)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	_CITIDV	01/06/2022		41,574		282.98	402,380		ļ	152,770		2,573						ļ	ļ
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	.1.01/06/2022				. 110 . 32	4,450		ļ	1,690		779			(3,531)				
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	01/06/2022					32,850		 	12,472 24,871		4,249 10,100			(3,160)				·
LSMANFI - 4YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	01/06/2022	01/06/2026	9,681		111.91	50.490			34.894		14.531			(2,551)				·
LSMANFI - 5YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	01/06/2022	01/06/2027	11,442		112.14	62,790		1	47,278		19,593			(8,848)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	01/06/2022	201/05/2024.	1,834		. 386 . 23	20,300			7,707		1,202			(623)				
SP500LV8	. INDEX LIAB	EX5	Equity/Index	_MSIDV	01/06/2022	201/05/2024.			. 581 . 13	70,400		ļ	26,728		11,286			(1,486)				
BESGUVCX - 2YR	. INDEX LIAB	EX5	.Equity/Index	.MSIDV	.1.01/12/2022		196		. 1,041.15	4,960			1,928		15			(1,501)				·
BESGUVCX - 2YR BESGUVCX - 3YR	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	01/12/2022				1,028.92	11,840 17,950		ł	4,601 10,637		758			(1,577)				·
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	201/10/2025.	589		1,027.90	25,200			17.518		2.189			(6,599)				·
BESGUVCX - 5YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	01/12/2022		589		1,027.90	27,900		1	21,098		3,407			(14,635)				1
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	201/10/2025.	5,309		284 . 53	78,900			46,756		5,711			(5,724)				
MSDC - 2YR	. INDEX LIAB	EX5	.Equity/Index	.MSIDV	01/12/2022	201/12/2024.	15,499		. 291 . 27	116,600		ļ	45,313		23,033			(6,677)				ļ
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	JPMDV	01/12/2022	201/12/2024	3,125		. 381 . 26	45,600	ļ	ł	17,721		3,741		}	(34,148)	·		}	·
SPMAESSE - 2YR FIDMFYDN - 2YR	. INDEX LIAB	EX5EX5.	.Equity/Index .Equity/Index	.MSIDV- .CITIDV-	01/12/2022				. 276 . 86. . 287 . 89.	53,200		t			1,718 782			(1,757)			····	·
LSMANFI - 5YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	01/13/2022		7,895		114.9	35,100		†	26,561		9,321		†	(1,075)			t	†
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	_01/13/2022	201/12/2024.	2.632		114.1	8,550			3,327		675			(2,076)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	201/12/2024.	5,264		115.01	15,000			5.837		954			(2,017)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	.1.01/13/2022		7,018		. 114.9	24,800	ļ	ļ	14,709		4,211		ļ	(6,144)			ļ	·
LSMANFI - 4YR	INDEX LIAB	EX5. EX5.	Equity/Index	GSIDV-	01/13/2022				. 114 . 78	32,220	ļ	ł	22,419				}	(10,753)	ļ		}	·
S&P MARC 5% - 2YR SP500LV8	.INDEX LIAB	EX5EX5	. Equity/Index Equity/Index	LUBSDV	01/13/2022	2 01/12/2024. 2 01/12/2024.			. 379 .84 . 586 .07	48,880 85,550		†			13,965			(1,292)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.01/19/2022	201/12/2024.			998.9	10,290		1	4.096		228		İ	(1,656)			t	†
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	201/19/2024			1,003.89	16,050			6.389		296			(1,667)				
BESGUVCX - 3YR	. INDEX LIAB	EX5	. Equity/Index	MSIDV-	01/19/2022	201/17/2025.	500			19,800			11,858		1,731			(1,685)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.01/19/2022	201/16/2026.	600		1,002.89	26,580	ļ	ļ	18,586		3,718	ļ	ļ	(8,334)	ļ	ļ	ļ	·}
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022				1,003.89	33,670		ł	25,588		5,974			(3,216)			<u> </u>	·
S&P MARC 5% - 2YR SPMAESSE - 2YR	.INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - BOADV -	01/19/2022		5,262 2,198		. 380 . 87. . 270 . 77.		····	ł	26,431 10,198		6,304 1,371		 	(4,684) (7,975)			 	
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022				. 280 . 25			t	33,538					(7,975)			t	†
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022		6,414		281.74	63.540		I	25,293		24,894		I	(20,577)			I	
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	01/19/2022	01/19/2024	486		205 . 52	3,910			1,556		853			(2,766)				ļ
FIDMFYDN - 2YR	. INDEX LIAB	EX5	.Equity/Index	CITIDY-	01/20/2022	201/19/2024.	18,269		. 279 . 43	163,710		ļ	65,253		3,062		ļ	(809)			ļ	
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	-01/20/2022		11,503		. 112 . 89	55,250	····	ł	42,017		17,920			(2,906)				·
LSMANFI - 2YR	INDEX LIAB	ENU	Equity/Index	GSIDV-		01/19/2024			.112.21	6,440 23 120	·····	t	2,567 9 215		904 2 773		·	(2,622)	·		ł	·

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	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price.	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Dat	e Expiration		Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
LSMANFI - 3YR	.INDEX LIAB	EX5	Equity/Index	.GSIDV	01/20/202	201/17/2025.			112 . 89	31,320			18,774					(8,789)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	.IGS1DV	.1.01/20/202	201/20/2026.	9,734		112.89	42,900			30,053		12,637			(8, 107)				
S&P MARC 5% - 2YR SP500LV8.	.INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV- GSIDV-	01/20/202	201/19/2024. 201/19/2024.	5,534 4,764		. 380 .2 585 .59	69,930 64,500			27,873 25,709					(1,637)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/202	201/26/2024.	406		988 . 31	13,040			5,314		547			(1,679)				· · · · · · · · · · · · · · · · · · ·
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV	_01/26/202	201/24/2025.	507		986 . 34	20,000			12,104		547 2,672			(1,475)				
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	01/26/202	201/26/2026.	609		. 987 . 33	26,820			18,897		5,122			(8,314)				ļ
BESGUVCX - 5YR	. INDEX LIAB	EX5 FX5	Equity/Index	.MSIDV	.1.01/26/202	2 01/26/2027.	609		. 987 . 33	29,460			22,499		6,732			(3,041)				ļ
S&P MARC 5% - 2YR MSDB - 3YR	.INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV- MSIDV-	01/26/202	201/26/2024. 201/24/2025.	4,779 2,175		. 374 . 78 . 273 . 32				26,994 22,005		11,359 .5,717			(3,434)				
SPMAESSE - 2YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	01/26/202	201/26/2024	2,215		266 . 57	27,360			11,150		3,167			(373)				İ
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/202	201/26/2024.	13,923		285 . 72	111,930			45,613		38,298			(43,824)				
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	01/26/202	201/26/2024.	493		. 206 . 88	2,970			1,210		577			(7,607)				ļ
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	.CITIDV-	01/27/202		42,870		. 279 . 52	348,670			142,274		6,756			(4,399)				
S&P MARC 5% - 2YR SP500LV8	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV- .CSIDV-	01/27/202		4,534 2,714		. 373 . 85. . 578 . 86.	60,520 35,000		†	24,695 14,282		11,705			(5,037)			†	t
LSMANFI - 5YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	01/28/202	201/28/2027.	23,377		112.1	100,620		T	76,954		40,508			(5,226)				T
LSMANFI - 2YR	.INDEX LIAB	EX5	Equity/Index	.GSIDV	01/28/202	201/25/2024.	15,285		. 112 . 1	43,010			17 . 538		8.266			(5,067)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	.1.01/28/202	201/28/2025.	17,982		. 111.99	62,600			38,042		20,334			(14,296)				ļ
LSMANFI - 4YR S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.GSTDV- UBSDV-	01/28/202	201/28/2026. 202/02/2024	20,680		. 112 . 1 379 . 89	80,960			57 , 151 47 ,525		30,503			(2,104)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV -	02/02/202	202/02/2024.	1,476		268 . 59	16,760			6,993		1,696			(10,700)				·····
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.02/02/202	201/31/2025.			278 .63	98,460		·	60,226		1,747			(1,782)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV	_02/02/202	202/02/2024.	10,888		291.27	85,250			35,570		17,655			(2,052)				
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	.BOADV	02/02/202	202/02/2024.	399		. 997 . 53	14,200			5,925		585			(1,740)				
BESGUYCX - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV - BOADV -	02/02/202	2 02/02/2024.	499		1,003.54	16,350			6,822					(1,536)				
BESGUVCX - 3YR BESGUVCX - 4YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV -	02/02/202	201/31/2025. 202/02/2026.				20,800 24,550			12,723 17,416		3,972			(1,838)				
BESGUVCX - 5YR	INDEX LIAB	EX5.	Equity/Index	BOADV -	.02/02/202	202/02/2027.	599		991.52	36,720			28,186		7.815			(1,822)				İ
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV	02/03/202	202/02/2024.	15,008		284 . 33	107,100			44,762		967			(1,639)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	02/03/202	202/03/2027.	8,961		. 113 . 16	36,400			27,962		13,548			(1,295)				ļ
LSMANFI - 2YR	INDEX LIAB	EX5 EX5.	Equity/Index	GSIDV		202/02/2024.	3,584		110.7	13,040			5,450		3,054			(1,797)				
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	.GSIDV- .GSIDV-	02/03/202	202/02/2024. 202/03/2025.	4,480 7,168		. 113 .83 113 .6	10,300 21,520			4,305		1,408 5,897			(1,870)				
LSMANFI - 4YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	1.02/03/202	202/03/2026.	8 065		113.05	29.880			21,220		10,310			(6,837)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/202	202/02/2024.	9,272		377 . 12	119,700			50,028		17 , 112			.1(12,230)				
SP500LV8	. INDEX LIAB	EX5	Equity/Index	SOCDV -	02/03/202	202/02/2024.	3,041		573.5	54,400			22,736		19,603			(3,996)				ļ
S&P MARC 5% - 2YR SPMAESSE - 2YR	.INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV- BOADV-	02/09/202	202/09/2024. 202/09/2024.	7,394		. 377 . 94. 269 . 19	97,440		-	41,676 13,618		14,068 2,558			(806)				
MSDB - 3YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	.02/09/202	202/07/2025.	5,400		280 .85	76,650		·	47,419		8.442			(16,342)				····
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/202	202/07/2025.	201		980.51	9,640			5,964		1,258			(549)				
MSDC - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	02/09/202	202/09/2024.	21,125		. 295 . 38	130,200			55,688		22,741			(555)				
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/202	202/09/2024.	100		977 .52 976 .52	4,370	ļ	 	1,869		242			(587)			 	
BESGUVCX - 2YR BESGUVCX - 4YR	. INDEX LIAB	EAS FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	02/09/202	202/09/2024. 202/09/2026.	100		993.48	4,420 9,380		·	1,890 6,703		253 1,538			(812)				t
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/202	202/09/2027.	301		986 . 49	16,230		I	12,526		3,409			(2,034)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV	.1.02/10/202	202/09/2024.	32,505		274 . 93	322,200			138,036		14,761			(732)			ļ	ļ
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/202	202/10/2027.			. 109 . 58	40,640			31,389		17,056			(1,044)				ļ
LSMANFI - 2YR LSMANFI - 2YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	.GSIDV- .GSIDV-	02/10/202	202/09/2024 202/09/2024	1,787		. 111 . 82. 	5,820		+	2,493 3,560	I	1,113 1,505			(265)			 	
LSMANFI - 3YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	02/10/202	202/09/2024.			112 . 49	3,180		1	1,973		928			(1, 354)			İ	t
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.02/10/202	202/10/2026.	3,573		108 . 24	21,640			15,481		9,237			(11,463)				
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	JPMDV	02/10/202	202/09/2024.			. 375 . 19	102,080			43,733		18,749			(9,786)				ļ
SP500LV8	. INDEX LIAB	EX5	Equity/Index	.WFGDV	02/10/202	202/09/2024.	6,161		. 579 . 6	91,200	ļ	+	39,072		20,804			(2,510)	ļ		}	ł
S&P MARC 5% - 2YR SPMAESSE - 2YR	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV- GSIDV-	02/16/202	202/16/2024. 202/16/2024.			. 377 . 01. . 266.			·	34,164 8,763		11,996 3,128			(12,240)			·····	t
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/202	202/10/2024.	9.735		277 .91	146.340		1	91,553		19.313			(2,071)			İ	I
MSDC - 2YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	02/16/202	202/16/2024.	6,718		283.09	68,970			30,220		24,841			(1,012)				
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/202	202/16/2024.	506		. 989 . 62	16,500					764			(405)				ļ
BESGUYCX - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index	MSIDV-	02/16/202	202/16/2024.	202		974 . 79 970 . 84	8,060	ļ	 	3,532		572			(637)	ļ		 	
BESGUVCX - 3YR BESGUVCX - 4YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	02/16/202	202/14/2025. 202/13/2026.	101		970.84	4,840		·						(294)				t
BESGUYCX - 41K	. INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/202	202/13/2020.	101		966 . 88	5,880		T	4,563		1,527			(1,482)			İ	[
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	02/17/202	202/16/2024.	12,652		278.28	103,250			45,315		3,285			(1,797)				
LSMANFI - 5YR	. INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/202	202/17/2027.			. 111 . 05	29,610			22,993		12,550			(2,560)			ļ	ļ
LSMANFI - 2YR LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	.GSIDV- .GSIDV-	02/17/202	202/16/2024. 202/16/2024.	4,493 6,290		. 111 . 28. 111 . 16	14,300 20,370		+	6,276 8,940	I	3,368 4,870			(2,804)			 	
LSMANFI - 3YR	INDEX LIAB	FX5	Equity/Index	GSIDV -	02/17/202	202/10/2024.	8,986		111.39	33.500		†	20.980		11.618			(2, 146)	ļ		†	t
		 	1-1-1-1,oov.								P									,		

							Showing a	II Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Stat	tement	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 of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial						-					Hedge
	Used for Income		Type(s)	Exchange,					Strike Price, Rate or	Initial Cost of Undiscounted	Cost of Undiscounted		Book/			Unrealized	Total Foreign		Adjustment		Credit	Effectiveness at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
December	or	Exhibit Identifier	Risk(s)	or Central	Total Det	Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying	0-4-	FainMalas	Increase/	Change in B./A.C.V.	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description USMANEL - 4YR	Replicated INDEX LIAB	FX5	(a) .Equity/Index	Clearinghouse	Trade Date	02/17/2026	Contracts	Amount	(Paid)	Paid34,290	Paid	Income	Value 24,709	Code	13.663	(Decrease)	B./A.C.V.	Accretion (9.593)	Hedged Item	Exposure	Entity	(b)
LSMANFI - 4YR S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV - BOADV -	02/17/2022 02/17/2022 02/23/2022	202/17/2026. 202/16/2024. 202/16/2024.	6,078 4,668		377 . 64	79,580			34,927 33,496		12,267 43,299 18,784			(9,593)				
SP500LV8 S&P MARC 5% - 2YR	INDEX LIAB	EX5EX5.	.Equity/Index Equity/Index	I.IPMDV -	.1.02/17/2022	02/23/2024	I 8.233		559 .84. 376 .52.				46,729		18.784			(3,565)				
CDMVECCE 3AD	INDEX LIAB	EX5	Equity/Index	MSIDV-	. 1.02/23/2022	202/23/2024.	2,972 6,832		269 .7 279 .21	28,400 101,270			12,741		3,497 12,501			(9.027)				
MSDB - 3YR MSDC - 2YR BESGUVCX - 2YR BESGUVCX - 3YR BESGUVCX - 4YR	INDEX LIAB	EX5 EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV- MSIDV-	02/23/2022 02/23/2022 02/23/2022	202/23/2024. 202/21/2025. 202/23/2024.	10 199		292.88	71 920		-	46,729 12,741 64,062 32,265 12,167 27,138 39,154 53,243 37,975 35,328 22,685 72,723		15 256			(3,404)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV- MSIDV- MSIDV- MSIDV-	1 02/23/2022	1 02/23/2024			976 . 28. 979 . 21.	27,120 42,900 54,000			12,167		2,252 7,476			(3,380)				
BESGUVCX - 3YK	INDEX LIAB	EX5.	.Equity/Index Equity/Index	MSIDV-	02/23/2022 02/23/2022 02/23/2022	202/21/2025.	1,126		977.26	54,900		·	27 , 138		12.825		<u> </u>	(3,416)				<u> </u>
I BESGLIVCX - 5YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	02/23/2022	202/23/2026.	1,228			68,250			53,243		17,708			(3,274)				
LSMANFI - 4YR. LSMANFI - 4YR. LSMANFI - 5YR.	INDEX LIAB	EX5EX5.	.Equity/Index Equity/Index	.GSIDV- .GSIDV- .GSIDV-	02/24/2022	202/24/2026.	10,892 15,431 8,169		108 .84. 112 .7	52,320 49,130			35,328		26,068			(1,499)				İ
LSMANFI - 5YRLSMANFI - 5YR	INDEX LIAB INDEX LIAB INDEX LIAB.	EX5 EX5	. Equity/Index	.GSIDV-	02/24/2022	01/20/2026 01/13/2027 02/24/2027			112 .7 110 .5	49,130 29,250 93,150			22,685		20,652 13,023 44,727			(420)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	02/24/2022	02/22/2024	908		109.06	3,340		İ	1,498		1,253			(7,030)				
LSMANFI - 2YRLSMANFI - 3YR	INDEX LIAB	EX5EX5.	Equity/Index	_IGS DV	02/24/2022 02/24/2022 02/24/2022	02/22/2024 02/21/2025 02/23/2024	19,061 23,600		110 .5. 110 .61.	3,340 57,330 83,980			1,498 25,718 53,180 127,260		18,045 35,478		ļ	(35.595)				
FIDMFYDN - 2YR	INDEX LIAB	FX5	.Equity/Index Equity/Index	CITIDV-	02/24/2022	202/21/2025.	34.858		277 . 05	283 200			127,260		11.521			(12,975)				
S&P MARC 5% - 2YR SP500LV8.	INDEX LIAB	EX5 EX5 EX5	Equity/Index	JPMDV- MSIDV- MSIDV-	02/24/2022 02/24/2022 03/02/2022 03/02/2022	202/23/2024 202/23/2024 203/01/2024			378 . 72 554 . 06	103,230 86,160 25,040					15,371 56,800			(3,143)				
BESGUVCX - 2YR S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	03/02/2022	202/23/2024.	811		991.88	25,040			11,488		1.219			(7,953)				tt
S&P MARC 5% - 2YR	INDEX LIAB	EX5	.Equity/Index	_BOADV	.1.03/02/2022	203/01/2024.	11 805		380 . 81	152,100			69,783		17 , 155		ļ	(7,953)				ļ
SPMAESSE - 2YR MSDB - 3YR	INDEX LIAB	EX5.	.Equity/Index Equity/Index	.MSIDV- .MSIDV- .MSIDV-	03/02/2022 03/02/2022 03/02/2022	203/01/2024.	5,872 7,151 13,535		271 . 11 281 . 91 286 . 13	63,360		·			5,634 10,892		<u> </u>	(19,727)				<u> </u>
MSDB - 3YR. MSDC - 2YR.	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	202/28/2025.	13,535		286 . 13	103,000 157,170			72,109		39,781			(2,940)				
BESGUVCX - 3YR BESGUVCX - 4YR	INDEX LIABINDEX LIAB	EX5EX5	.Equity/Index Equity/Index	MSIDV- MSIDV-	03/02/2022	202/28/2025.	1,013 1,115		992 .87. 992 .87.	37,500 46,970			34,295		4,894 8,890			(2,823)				İ
BESGUVCX - 4YR BESGUVCX - 5YR SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	.MSIDV- BOADV-	03/02/2022	203/02/2027.	1,115 1,216 491		992 .87. 202 .9	56,400 .3,550					12,768			(446) (49,807) (4,524)				
IFIDMEYDN - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDY	03/03/2022	03/01/2024	42.769		277 . 68	396.270		<u> </u>	182,048		1,442 12,420			(3,899)				İ
LSMANFI - 5YR	INDEX LIAB	EX5 EX5	.Equity/Index	GSIDV-	03/03/2022	203/03/2027.	20,813 9,954		111 . 17 110 . 62	90,390 31,020			70,930		41.088		ļ	(4.581)				
LSMANFI - 5YRLSMANFI - 2YRLSMANFI - 2YR.	INDEX LIAB	EX5	.Equity/Index Equity/Index	GS IDV - GS IDV - GS IDV - GS IDV - GS IDV - JPMDV - MS IDV - GS IDV - GS IDV -	03/03/2022 03/03/2022 03/03/2022	203/01/2024. 203/01/2024.	13 573		111.61	36 450			16,745		9,298 9,577			(4,244)				
LSMANFI - 3YR LSMANFI - 4YR	INDEX LIAB	EX5EX5.	.Equity/Index Equity/Index	.GSIDV-	03/03/2022	203/03/2025.	15,383		111.61 110.95	50,830			32,578					(19,004)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/03/2022 03/03/2022 03/03/2022	203/03/2025. 203/03/2026. 203/01/2024.	15,383 19,908 11,789 5,947 6,199		381.71	50,830 80,520 151,200			69,462		17,349			(8,770)				
SP500LV8SPMAESSE - 2YR	INDEX LIABINDEX LIAB	EX5EX5	.Equity/Index Equity/Index	MSIDV-	03/03/2022	2.103/01/2024.	5,947		.573 .91 272 .03	94,922 69,870	ļ		43,607		37,699 5,493			(12,351)				
S&P MARC 5% - 2YR	INDEX LIAB	FX5	_Equity/index	JPMDV - BOADV -	03/09/2022	03/08/2024	7,865		381.82	98,400			46,075		11,836			(5.395)				
S&P MARC 5% - 2YR. BESGUVCX - 2YR. BESGUVCX - 2YR. BESGUVCX - 3YR.	INDEX LIAB	EX5EX5.	.Equity/Index .Equity/Index	BOADV	03/09/2022	203/08/2024. 203/08/2024.	7,865 306 1,430		982 . 08. 984 . 04.	9,480 42,980			4,439		1,025 4,452			(3,521)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Fauity/Index	BOADV -	.1.03/09/2022	2 03/07/2025	1,021		980 . 12	42,100			27,182		8,592			(3,117)				
BESGUVCX - 4YR BESGUVCX - 5YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	BOADV - BOADV -	03/09/2022		1,021 1,021 1,021		978 . 17. 973 . 27	49,800 58,200			26,775 46,075 4,439 20,125 27,182 36,596 45,858 134,478		13,244 17,854			(17,420)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2022	03/07/2025	14 576		283 . 82	208 280			134,478		19,594			(961)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.03/09/2022	203/08/2024.	14,616 983 54,118		293 . 1	119,280 7,660 479,780			55,852		22,801			(60,303)				
SPLV5UE - 2YR FIDMFYDN - 2YR	INDEX LIAB	EX5 EX5	.Equity/Index Equity/Index	BUAUV BUAU	03/09/2022 03/09/2022 03/10/2022	203/08/2024. 203/08/2024.	54,118		275.32	479,780			55,852 3,587 224,952 43,492 17,371 26,697 34,062 46,947 15,022 9,229 9,611 61,336 12,152 200,280 55,718		26,870			(4,657)				
LSMANFI - 5YRLSMANFI - 2YR	INDEX LIAB	EX5 EX5 EX5	Equity/Index Equity/Index	JGSIDV-	03/10/2022 03/10/2022 03/10/2022 03/10/2022 03/10/2022	203/10/2027.	12,717		110 .64. 110 .09.	55,160 37,050 41,250 46,310		·	43,492		26,875 12,906			(3,444)				
LSMANFI - 3YR	INDEX LIAB INDEX LIAB INDEX LIAB	EX5	Equity/Index	GSIDV-	1.03/10/2022	2 .03/08/2024 2 .03/10/2025 2 .03/10/2026 2 .03/08/2024	11,809 9,992 9,992 8,137		109.2	41,250			26,697		19 437			(12.585)				
LSMANFI - 3YR LSMANFI - 4YR S&P MARC 5% - 2YR	INDEX LIAB	EX5. EX5.	.Equity/Index Equity/Index	JGSIDV	.1.03/10/2022	203/10/2026.	9,992		109 . 09. 381 . 74.	46,310 100,130	ļ		34,062		23,212			(4,027)				
I CDEUUI NO	INDEX LIAB	EX5	.jEquity/inaex	.MCSIDV	03/10/2022	2.103/08/2024.	2,320		578.74	32,040		.	15,022		15 , 152			(2,425)				
BESGUVCX - 2YR. BESGUVCX - 2YR. S&P MARC 5% - 2YR. SPMAESSE - 2YR. MSDB - 3YR.	INDEX LIAB INDEX LIAB INDEX LIAB	EX5 EX5	.Equity/Index .Equity/Index	.MSIDV- .MSIDV-	03/16/2022	203/15/2024. 203/15/2024.	615 410		979 3	19,320	ļ		9,229		1,690 3,765		<u> </u>	(16,116)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV	03/16/2022	03/15/2024	10.611		945 . 13. 377 . 35.	20 , 120 128 , 400		İ	61,336		17.172			(3, 193)				
SPMAESSE - 2YR	INDEX LIAB	EX5EX5.	.Equity/Index Equity/Index	BOADV - MSIDV -	03/16/2022	203/15/2024.	2,953 22,949		274 . 39. 282 . 78.	25,440 307,200			12,152		1,503			(14,640)				
MSDC - 2YR	INDEX LIAB	EX5	. Equity/Index	MSIDV-	03/16/2022	203/15/2024.	16 844		293.79	116.640		<u> </u>	55,718		25,321			(2,212)				
BESGUVCX - 3YR	INDEX LIAB	EX5	.Equity/Index Equity/Index	MSIDV-	03/16/2022	03/14/2025	512 717 717	.	967 . 59 964 . 66	22,100	ļ	· 	14,408		4,624 9,496		 	(731)	ļ			
BESGUVCX - 4YR BESGUVCX - 5YR	INDEX LIABINDEX LIAB	EX5 EX5	Equity/Index	MSIDV- MSIDV-	03/16/2022	203/16/2026. 203/16/2027. 203/15/2024.	717		960.75	35,350 39,550		İ	31,312		12,012			(87,279)				
SPLV5UE - 2YRFIDMFYDN - 2YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- CITIDV-	03/16/2022	203/15/2024. 203/15/2024.			207 . 07 276 . 35		ļ		26,144 31,312 2,780 332,153 27,229		2,059 36,959			(1,720)				
LSMANFI - 5YR	INDEX LIAB	EX5	.Equity/Index	GSIDV-	03/17/2022	203/15/2024. 203/17/2027. 203/15/2024.	6,325 20,781		108 . 57	34,370		1	27,229		17 , 131		<u> </u>	(4,097)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.L.03/17/2022	2.103/15/2024.	20,781	L	110 . 56	L66,240	L	1	31.684	1	20,307	L	L	(2,625)	L	L	l	L

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							Showing a	II Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	. GSIDV	03/17/2022	03/15/2024.	9,035		. 109 . 68	32,600			15,593		11,104			(1,941)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV	03/17/2022	03/17/2025.	5,421		. 106 . 58	31,440			20,546		16,046			(16,239)				·
LSMANFI - 4YR S&P MARC 5% - 2YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	.GSIDV- JPMDV-	03/17/2022	03/17/2026.			. 107 . 35	31,020 129,200			22,962 61,800		15,871 20,656			(8,991)				·
SP500LV8.	INDEX LIAB	FX5	Equity/Index	BOADV -	1.03/17/2022	03/15/2024	4,399		577 .21	71.530			34,215		25,462			(3,988)				·
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	JPMDV -	03/23/2022	03/22/2024	8.473		376.52	109,120		1	53,157		21,195			(16,523)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2022	03/22/2024	3,313		272.21	31,770			15,476		3,081			(9,720)				
MSDB - 3YR	.INDEX LIAB	EX5	Equity/Index	MSIDV	03/23/2022	03/21/2025.	16,127		. 285 . 44	197,550		ļ	130,037		19,938			(6,288)				ļ
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2022	03/22/2024	11, 151		. 295 . 85	77,440			37 ,724		14,072			(2,272)				
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - BOADV -	03/23/2022	03/22/2024.	1,537		975 .96 970 .1	50 , 100 18 , 100			24,406 8,817					(2,098)				·
BESGUYCX - 3YR	INDEX LIAB	EX5.	Equity/Index	BOADV -	03/23/2022	03/22/2024.	615		976.93	25,080		+	16 500		5.786			(1,499)				·
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/23/2022	03/23/2026	512		977.91	23,950			16,509 17,825		6,834			(7,839)				
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	03/23/2022	03/23/2027.			. 978 . 88	26,750			21,279					(13,131)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV -	03/24/2022	03/22/2024	3,999		. 584 . 93	62,370		ļ	30,423		15,491		 	(31,749)			ļ	ļ
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	03/24/2022	03/22/2024.	8,180		. 377 . 83	104 , 470		†	50,959		17,122			(2,709)				ļ
FIDMFYDN - 2YR LSMANFI - 5YR	. INDEX LIAB INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	CITIDV- GSIDV-	03/24/2022	03/24/2027.	21,835		. 269 . 28		+	ł	123,214		28,594 26,935		 	(6,127)			 	·
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/22/2024	13,539		109.79	48,750			23,780		16,393			(2,171)				·
LSMANFI - 2YR	INDEX LIAB.	EX5.	Equity/Index	GSIDV-	1.03/24/2022	03/22/2024	7.221		109.9	25,600			12.487		8.503			(2,209)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/24/2022	03/24/2025	7,221		111.01	26,000			17 , 154		10,356			(22,750)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	03/24/2022	03/24/2026.	9,026		. 111 . 34	35,300			26,297		15,359			(30,433)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	.1.03/30/2022	04/04/2023.	19,810		. 389 . 19	91,500			254					(38,892)				·
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	JPMDV- JPMDV-	03/30/2022	04/04/2023.	15,848		. 380 . 86	122,400 156,420		·	340 434					(12,211)	<u> </u>		····	·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/30/2022	03/28/2024	7,660		377 .83	97 . 150			48,176		17.466			(11,246)				·
MSDB - 1YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	1.03/30/2022	04/04/2023.	16.168		284 . 73	78,300			217									
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV	03/30/2022	03/28/2025	9,701		280 .83	134,460			89,355		17,223			(6,221)				
MSDC - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	03/30/2022	04/04/2023.	3,156		. 283 . 76	25,020			69					(7,678)				ļ
MSDC - 2YR.	INDEX LIAB	EX5 EX5	Equity/Index	MSIDV	03/30/2022	03/28/2024	25,246		. 293 . 74	175,680			87 , 119 86		40,288			(37,325)				·
SPMAESSE - 1YRSP500LV5	. INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV- JPMDV-		04/04/2023.	5,860		. 276 . 87	30,880			417					(50,016)				+
SP500LV5	. INDEX LIAB	EX5	Equity/Index	JPMDV -	03/30/2022	04/04/2023.	26,478		. 363 . 53	201,160								(3,046)				†
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2024	715		977 . 05	21,700			10,761		2,127			(540)			I	
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023.	511		. 974 . 11	12,250			34					(1,847)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023.	102		. 979 . 98	2,170			6					(2, 103)				·
BESGUVCX - 3YR BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	.1.03/30/2022	03/28/2025.	613		. 977 . 05. . 977 . 05.	22,080		·	14,673 25,166		4,361 8,595			(2,182)	<u> </u>		····	·
BESGUVCX - 41R	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/30/2020.	1,021		976.07	43,600			34,847		13,549			(9,324)				·
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2024.	1,447		206.35	11,010			5,460		3,493			(3,725)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023.	28		. 35,440.18	37,500			104									
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV -	03/30/2022	04/04/2023.	40		. 35,722.01	14,980			42					(16,649)				
S&P 400 MIDCAP	. INDEX LIAB	EX5 FX5	Equity/Index	UBS AG- BOADV-	03/30/2022	04/04/2023.			. 15,071.55	17,300	ļ	†	48 186		ļ			(2,680)	<u> </u>		 	·
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	UBS AG-	03/30/2022	04/04/2023.	335		2,088.97	66,960 10,780		†	30					(11,696)				†
RAINBOW	INDEX LIAB	FX5	Equity/Index	MLIDV-	03/31/2022	04/05/2023	2,400		1.02	47.040								(36, 202)				1
SP500LV5	.INDEX LIAB	EX5	Equity/Index	WFGDV -	03/31/2022	04/05/2023.	6,211		. 353 . 51	35,200			192					(21,721)			I	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	.WFGDV	03/31/2022	04/05/2023.	202		. 34,608.99	145,600								(16,649)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	.1.03/31/2022	04/05/2023	1,448		2,690.96	87,360			476					(23,713)				·
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- PARDV-	.1.03/31/2022	04/05/2023.	5,400		. 14,838.49 14.838.49			†						(13,811)				·
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	1,111		2.065.98	55.545		†	303				t	(86,852)			t	†
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	04/05/2023.	68,369		274 . 15	462,480		I	2,520				İ	(3,966)			İ	
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	03/28/2024.	78,915		. 274 . 97	690,060			342,650		46,441			(6,099)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	03/31/2022	03/31/2027.	17,076		. 110 . 93	79,230			63,367		34,986			(2,710)				ļ
LSMANFI - 1YR LSMANFI - 1YR	INDEX LIAB	EX5EX5.	Equity/Index	.GSIDV- .GSIDV-	. 1.03/31/2022	04/05/2023.	9,886		. 110 . 93	24,530	ļ	+	134					(5,494)			}	·
LSMANFI - 1YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	GSTDV	03/31/2022	04/05/2023.	4,494		. 111 . 04	10,900		†	21,674		11.881			(4,669) (4,054)				·
LSMANFI - 3YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	03/31/2022	03/20/2024.	15,278		111.38	55.930	1	1	37,253		20,613		†	(22,937)			t	†
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/31/2022	03/31/2026	15,278		111.04	64,770		I	48,555		27,226		[(31,547)			I	
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/31/2022	04/05/2023.	19,813		388.76	92,250			503					(40,148)				ļ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	. JPMDV	03/31/2022	04/05/2023.	16, 115		. 380 . 43	126,880	ļ	ļ	691		ļ	ļ	ļ	(12,337)		ļ	ļ	·
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	03/31/2022	04/05/2023.	17,700		. 377 . 78	161,470					18,106			(38,576)				+
S&P MARC 5% - 2YR SP500LV5	INDEX LIAB	ENU EXS	Equity/Index Equity/Index	JPMDV - WFGDV -	.1.03/31/2022	03/28/2024.			. 377 . 4			+	48,672 846		10,100			(51,257) (9,991)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV -	03/31/2022	04/05/2023	26.819		362.36	206.150		1	1.123					(5,818)			İ	†
SP500LV8.	INDEX LIAB	EX5	Equity/Index	BOADV -	1.03/31/2022	03/28/2024	3,950		581.08	79,380		I	39,416		19,751			(21, 169)			I	
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Fauity/Index	MSIDV-	04/06/2022	04/05/2024			375 18	46 350	1	1	23 467	1	13 876		l	(33, 735)	1	l	1	1

							Showing o	II Ontiona C	ana Eleora (College Sween	o and Farwar	ds Open as of	f Current Stat	tomont	Data							
1	2	3	4	5	6	7	Snowing a	a Options, C	10018, C	Joliars, Swap 11	<u>s and Forwar</u> 12	us Open as o	1 Current Sta	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	3	Type(s)	Exchange,		,	0	g	Strike Price,	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of	13	Book/	15	10	Unrealized	Total Foreign	19	Adjustment	21	Credit	Hedge Effectiveness at Inception
Description	Generation or	Schedule/ Exhibit Identifier	of Risk(s)	Counterparty or Central	Total Det	Date of Maturity or		Notional Amount	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying	0-4-	FainValue	Valuation Increase/	Exchange Change in	Current Year's	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description S&P MARC 5%	Replicated INDEX LIAB	FX5	(a) Equity/Index	Clearinghouse	Trade Dat 04/06/2022	e Expiration 204/11/2023.	Contracts 17,644	Amount	(Paid) 383.41	Paid 85.140	Paid	Income	Value 1,875	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion (27,569)	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	204/11/2023.	17,110		375 . 55	135,680			2,988		2			(10,025)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	204/11/2023.	12,832 7,760		. 374 . 06	110,880		ļ	2,442		1			(6,241)				
SPMAESSE - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	04/06/2022	204/11/2023. 204/11/2023.	3,695		. 274 . 39 . 270 . 88	40,320 25,100								(3, 163)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/06/2022	204/05/2024.	2,587		270.61	25,200		İ	12,759		3,084			(5,684)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	204/11/2023.	29,275		. 281 . 67	159,570			3,515		3			(24,355)				ļ
MSDC - 1YR MSDC - 2YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	04/06/2022	204/11/2023. 204/05/2024.	3,186		. 282 .5. . 287 .02	22,860		 	504		16 70,317			(36, 289)				
SP500LV5	INDEX LIAB	EX5.	Equity/Index	JPMDV -	.1.04/06/2022	204/11/2023.	29,415		371.59	145,950			3.215					(5,192)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/06/2022	204/11/2023.	33,617		. 365 . 17	262,800		ļ	5,788		3			(2,208)				
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	04/06/2022	204/11/2023. 204/11/2023.	929 413		. 966 . 43. . 968 . 37	20,880			460 196					(4,944)				·····
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	204/05/2024.	1,342 1,549		. 967 . 4	39,390			19,943					(3,708)				
BESGUVCX - 3YR BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	JPMDV - JPMDV -	04/06/2022	204/04/2025. 204/06/2026.	1,549		. 967 .4 . 967 .4	53,250 59,250		ļ	35,732 44,664		17 ,414 24 ,831			(3,625)				
BESGUYCX - 41K	INDEX LIAB	FX5	Equity/Index Equity/Index	JPMDV -	04/06/2022	204/06/2020.	1,756			72,420		t	58,162		35,258			(13,210)				·····
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WFGDV	.1.04/06/2022	204/11/2023.	32		. 34,255.03	.1			1.170					(7,027)				
DOW INDUSTRIAL	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WFGDV - BOADV -	04/06/2022	204/11/2023. 204/11/2023.			. 34,324.02 . 2,661.36	34,540 28,260		 						(5,032)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV -	04/06/2022	204/11/2023.	419			20.240			446					(7,559)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CSIDV-	04/06/2022	204/11/2023.	6,600		. 14,498.88	93,720		ļ	2,064		1			(3,856)				ļ
RUSSELL 2000RUSSELL 2000	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WFGDV	04/06/2022	204/11/2023. 204/11/2023.	248 545		. 2,014.92 2,027.02	30,400								(2,665)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	.1.04/06/2022	204/11/2023.	1,918		. 207 . 46	10,720			236					(23,498)				
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	204/05/2024.	480		. 206 . 21	3,950		ļ	2,000		1,203			(18,634)				
NASDAQ 100 RAINBOW	INDEX LIAB	EX5FX5	Equity/Index Equity/Index	BOADV- CSIDV-	.1.04/07/2022	204/11/2023. 204/11/2023.			14,531.81 0.99	94,250 74,740			2,085 1,654		73 , 158			(19,048)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	204/11/2023.	1.052		3,840.03				1,690		155,309			(44,817)				
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index Equity/Index	WFGDV - PARDV -	04/07/2022	204/11/2023. 204/11/2023.	2,773 243		. 179 . 79. . 34 , 860 . 23.	5,350 179,760			118 3,977		7,111 253			(27,465)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	204/11/2023.	413			110.160		İ	2,437		91			(19,831)				<u> </u>
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	204/11/2023.	1,791		.12.045.97	57,960			1.282		10			(9,015)				
S&P 400 MIDCAP SP500LV5.	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	PARDV - JPMDV -	04/07/2022	204/11/2023. 204/11/2023.	1,565		. 2 , 647 . 98 			 	1,760		55 82			(13,248)				
SP500LV8.	INDEX LIAB	EX5.	Equity/Index	WFGDV -	.1.04/07/2022	204/05/2024.	5,748		596 . 45	105,400					14,698			(92,965)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	04/07/2022	204/11/2023.	57,910		272.56	372,880		ļ	8,249		6			(6,331)				
FIDMFYDN - 2YR LSMANFI - 5YR	INDEX LIAB	FX5	Equity/Index Equity/Index	CITIDV- GSIDV-	04/07/2022	204/05/2024. 204/07/2027.	67,806 27,938		. 272 .83 110 .73	586 , 450		t	297,342 101,649		53,628			(8,656)				·····
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.04/07/2022	204/11/2023.	14,420		110 . 73	34,720					1			(1,521)				
LSMANFI - 1YRLSMANFI - 2YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	04/07/2022	204/11/2023. 204/05/2024.	1,802 4,506		110 .84	4,240 12,100			94 6,135		3.155			(8,748)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2022	204/05/2024.	21,629		110.73	69,600		İ	35,289		21,045			(6,843)				
LSMANFI - 3YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	04/07/2022	204/07/2025.	21,629		. 110 . 73	81,600			54,880		32.935			(5,788)				
LSMANFI - 4YR S&P MARC 5% - 2YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSIDV- JPMDV-	04/07/2022	204/07/2026. 204/05/2024.	26,136 4,004		. 110 . 73	109,330		 			48,826			(20,257)	ļ			
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	.1.04/07/2022	204/11/2023.	17.351		384 . 36	81,250		İ	1.798		2			(27,405)				
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV -	04/07/2022	204/11/2023.	17,351 12,813		. 376 . 49 374 . 62	133,900		ļ	2,962 2,432		2			(38, 482)				ļ
S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -		204/11/2023 _. 204/11/2023	12,813			109,920		t	2,432		3			(66,458)				t
SP500LV5.	INDEX LIAB	EX5	Equity/Index	JPMDV-	_04/07/2022	204/11/2023.	33,295		365.27			ļ	5,897		3			(2,680)				[
BESGUVCX - 1YR BESGUVCX - 2YR	. INDEX LIAB	EX5FX5	Equity/Index Equity/Index	JPMDV - JPMDV -	04/13/2022	204/18/2023. 204/12/2024.			975.38968.6	11,460		 	474 11.018		4.070			(2,802)				
BESGUVCX - 21R	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/13/2022	204/12/2024.	827		974.41	22,320		İ	11,519		3,854			(1,639)				
BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index	JPMDV-		204/11/2025.			. 979 . 25	22,190			15.034		6,410			(2,077)				
BESGUVCX - 4YR BESGUVCX - 5YR	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	04/13/2022	204/13/2026. 204/13/2027.			. 976 . 34. . 975 . 38.	26 , 180 41 , 500		ł	19,863 33,491		10,130 18,722			(10,642)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	204/18/2023.	29		34,564.59	42,800		İ	1,770		10,722			(31,676)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV -	.1.04/13/2022	204/18/2023.	72		. 34,495.46	43,750		ļ	1,810					(3,879)				ļ
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	SOCDV - WFGDV -	04/13/2022	204/18/2023. 204/18/2023.			14,217.29	127,400		t	5,270 645		├¹			(23,322)	ļ			t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	204/12/2024.	6,118		374 . 44	78,660		I	40,594		22,730			(36,982)				[
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	.1.04/13/2022	204/18/2023. 04/18/2023	18,619 19,683		. 384 .59 378 .2	93,800		ļ	3,880 6.152		2			(30,254)				ļ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	I 04/13/2022	2 04/18/2023.	13.832		375 . 57	121,680		t	5.033		1			(17,432)				<u> </u>
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-		204/12/2024.			272.02	3,710			1,915		411			(15,505)				
MSDB - 1YR MSDB - 3YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	04/13/2022		14,674		. 286 . 39. . 276 . 33.		·	ł	2,900		1			(14,083)	ļ			
moun - 91V	TINULA LIAD	L/\J	.µ∟quity/IIIUUX	.pno.u/	.+.04/10/2024				. 1 41 U . UU	J	ļ	+	 120,000	1	L			(14,003)				+

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							Showing a	II Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	_MSIDV	04/13/2022	204/18/2023.	3,870		. 284 . 83	26,840			1,110		25			(43,919)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	-MSIDV	04/13/2022		15,478		. 291.94	112,200			57,903		30,907			(88, 435)				
SP500LV5SP500LV5	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	. WFGDV - . WFGDV -	04/13/2022	204/18/2023. 204/18/2023.	35,868 43,715		. 372 . 2	176,640 355,680					4			(1,407)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	. 1.04/13/2022	204/18/2023	960		206 .83	5,660			234		*			(4,577)				†
SPLV5UE - 2YR	INDEX LIAB.	EX5	Equity/Index	MSIDV-	04/13/2022	04/12/2024	960 1,440		207.87	10,800		1	5,574		2.941			(9,050)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV -		204/18/2023	530		2,627.98	18,410								(1,029)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	.Equity/Index	.MSIDV	.1.04/13/2022	204/18/2023.			. 276 . 93	36,400					1		ļ	(17,019)			ļ	ļ
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	204/18/2023.	734		. 275 . 29	4,140		ļ	171				ļ	(19,675)			ļ	ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	PARDV - BARDV -	04/14/2022	2 04/19/2023. 2 04/19/2023.	3,700 1,065			68,450 79,130			3,020 3,492		45,239 151,913			(59 , 176)				
DOW INDUSTRIAL	. INDEX LIAB	EX5.	.Equity/Index	BOADV -	04/14/2022	204/19/2023.	200		34.244.52	238,000		+	10,502		15 , 256			(23, 200)				†
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MSIDV-	1.04/14/2022	04/19/2023	290 554		13,907.10	156,002			6,884		7,497			(1,405)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	PARDV -	04/14/2022	04/19/2023.	2,145		1.982.92	93,310			4,117				Ī	(23,790)			I	
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index	PARDV -	. 1.04/14/2022	204/19/2023	2,717		. 184 . 4	5,650		ļ	249		3,257		ļ	(33,723)			ļ	ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	204/19/2023.	1,750		. 2,623.35	95,680			4,222		5,252		ļ	(50,818)			ļ	ļ
NASDAQ 100 FIDMFYDN - 2YR	INDEX LIAB	EX5 EX5.	Equity/Index	SOCDV- CITIDV-	04/14/2022	204/19/2023. 204/12/2024.	9,900 48,961	ļ	. 13,893.21	135,630 404,320	ļ	†	5,985 208,951			ļ	ł	(84,288)	ļ	ļ	 	
FIDMFYDN - 21K	INDEX LIAB	ЕX5 ЕX5	Equity/Index Equity/Index	CITIDY-	04/14/2022	204/12/2024.	55,219		. 272 . 45. . 271 . 91	339,000			14.959		42,100			(2,966)				+
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/14/2022	04/14/2027	13.583		110.54				47 .848		29.315			(1,034)				·
LSMANFI - 1YR	INDEX LIAB.	EX5	Equity/Index	GSIDV-	04/14/2022	04/19/2023	7,244		110.54	16,240			717		30			(2,866)				
LSMANFI - 1YR	INDEX LIAB	EX5	.Equity/Index	GSIDV-	04/14/2022	204/19/2023	1,811		110 . 43	4,160			184		10			(3,761)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	04/14/2022	204/12/2024.			. 110 . 31	22,800		ļ	11,783				ļ	(3,486)				ļ
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.IGSIDV-	04/14/2022	204/12/2024.	9,961		. 110 . 65	29,920			15,463		10,050			(3, 198)				ļ
LSMANFI - 3YR LSMANFI - 4YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	04/14/2022	204/14/2025. 204/14/2026.			. 109 .98. 110 .54	41,760 51,100			28,357 38,805		18,937 24,425			(7,989)				
SP500LV5.	INDEX LIAB	EX5	.Equity/Index	JPMDV -	. 1.04/14/2022	204/14/2020.			356.22	32.130		†	1.418		921			(10,002)				†
SP500LV8	INDEX LIAB.	EX5	Equity/Index	BOADV -	1.04/14/2022	204/12/2024	8,190		586 . 67	168,960			87,318		38,269			(23,504)				İ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/12/2024			. 372 . 05	79.580			41,127		26,902			(38,228)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	_MSIDV		204/19/2023.	18,453		. 382 . 14	94,530			4,171		2		ļ	(30,306)			ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.MSIDV-	. 1.04/14/2022	204/19/2023.	20,058		. 375 . 78	153,750			6,784		6			(42,965)				ļ
S&P MARC 5%SP500LV5	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	MSIDV- JPMDV-	04/14/2022	204/19/2023. 204/19/2023.	13,639 35,897		. 373 . 17	121,890 172,800			5,379		33			(89,987) (5,694)			ļ	
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/14/2022	04/19/2023	43.749		364.06	361.920			7,625 15,970		30			(5,880)				†
BESGUYCX - 1YR.	INDEX LIAB.	FX5	Equity/Index	JPMDV -	04/20/2022	04/25/2023	1,037		964.36	22,900			1,390		4			(2,829)				1
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	_04/20/2022	204/25/2023.	1,141		. 967 . 25	23,650			1,436		2			(5,412)				
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	_ JPMDV		204/19/2024.			. 962 . 43	22,540			11,852		5,049			(4,956)				ļ
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	.JPMDV		204/19/2024.	1,452		. 965 . 32	43,120			22,674		9,242			(4,630)				ļ
BESGUVCX - 3YR BESGUVCX - 4YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	04/20/2022	204/17/2025. 204/20/2026.			. 964 . 36. . 965 . 32.	59,200 73,980			40,477 56,489		20,108		····	(3,804)			·····	
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/20/2022	204/20/2027	1,763		965.32	75.990			61.621		36.633			(7,564)				†
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	PARDV -	04/20/2022	04/25/2023	23		34.703.69	41,760			2.535					(19,095)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV -	04/20/2022	204/25/2023.	51		. 34,914.66	30,420		ļ	1,847			ļ	ļ	(22,875)			ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	.Equity/Index	BOADY -	04/20/2022	204/25/2023.	16,059		. 382 . 96	76,800			4,662		2			(24,943)				†
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5 FX5	Equity/Index	BOADV - BOADV -	04/20/2022	204/25/2023. 204/25/2023.	12,312	ļ	375.86	92,000	 	ł	5,585 6,090		54	ļ	ł	(9,986)	ļ	ļ	ł	
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	. Equity/Index . Equity/Index	BOADV -	04/20/2022	204/25/2023. 204/19/2024.	6,959		. 374 . 36			†	41,835		21,230		t	(8,017)			t	†
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/20/2022	204/25/2023.	4.044		273.9	24,200		1	1,469				İ	(1,201)			İ	
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	_04/20/2022	204/25/2023.	2,206		272.54	14,640			889					(24,379)				1
SPMAESSE - 2YR	. INDEX LIAB	EX5	.Equity/Index	.GSIDV	04/20/2022	204/19/2024.	1,103		. 274 . 17	9,570			5,032		918		ļ	(16,907)				ļ
MSDB - 1YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	.1.04/20/2022	204/25/2023	19,022	ļ	284 . 47	98,050	ļ	+	5,952		2	 		(2,305)				
MSDB - 3YR MSDC - 1YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MSIDV-	04/20/2022	204/17/2025. 204/25/2023.	12,921		. 277 . 22 . 281 . 38	201,960 9,270		†	138,088		30,934		ł	(10,355)	ļ		 	
MSDC - 2YR	INDEX LIAB	EX5	.Equity/Index .Equity/Index	MSIDV-	04/20/2022	204/25/2023.	11,599		292 . 47		ļ	T	43,381		252	·····	t	(41,383)			t	†
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/20/2022	204/25/2023.	34,529			168,640			10.237		3			(2,486)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	204/25/2023.	21,163		. 367 . 73	166 , 440		ļ	10,103		4	ļ	 	(444)			ļ	ļ
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	204/25/2023.	1,907		. 209 . 52	10,000			607					(5,619)				
SPLV5UE - 2YR S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV- WFGDV-	04/20/2022	204/19/2024 204/25/2023	477 185	ļ	209.31	3,540	 	†	1,861 1,372		842	ļ	ł	(3,046)	ļ	ļ	ł	
S&P 400 MIDCAP	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WFGDV -	04/20/2022	204/25/2023.	259		2,745.97	22,600		t	744				t	(19,394)			l	†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022				13,998.53		1	1	4.735		1	†	t	(23,383)			t	†
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WFGDV	04/20/2022	204/25/2023.			2,019.84	17,200		I	1,044				I	(8,326)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	.MSIDV	04/21/2022	204/26/2023.	372			94.044					5,382			(982)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	204/26/2023.	1,155			33,488			2,125		378		ļ	(39,494)			ļ	ļ
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index	BOADV - BOADV -	04/21/2022	204/26/2023.	2,746 218		. 185 . 88. 34 . 792 . 76	3,950 158,840			251 10.081		2,556 6,707			(75,614)				†
FIDMFYDN - 2YR	INDEX LIAB	EAO EYS	Equity/Index Equity/Index	_BUADV-		204/26/2023. 204/19/2024.			. 34,792.76		·	†	316,786				t	(109,560)			t	
FIDMFYDN - 1YR	INDEX LIAB	FX5	Fauity/Index	CITIDY-	04/21/2022	04/26/2024			273 32	440 640	ļ	†	27 965		7	·····	t	(7, 345)			t	t

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4	1 2		1 4	T =	6	7	Snowing a	III Options, C	aps, Floors, C	, , ,		ds Open as o	Current Sta		Date I 16	17	10	T 10	1 20	24	22	1 22
1	2 Description	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)	/ Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Dat	e Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	204/21/2027.	20,831		110 .63	89,240			72,415		44,544			(11,563)				
SP500LV5	. INDEX LIAB	EX5	Equity/Index	WFGDV	04/21/2022	204/26/2023.	3,906		357 . 37	29,540			1,875		621			(18,361)	<u> </u>			ł
SP500LV8. S&P 400 MIDCAP.	.INDEX LIAB	EX5EX5	Equity/Index Equity/Index	WFGDV- MSIDV-	04/21/2022	204/19/2024. 204/26/2023.	4,615 1,281		.597.51 2,656.51	92,000 73,848			48,445 4,687		12,643 5,340			(17,454)	\ 			ł
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	GSIDV-	1.04/21/2022	204/26/2023.	6 500		13,720.45	70,200			4,455		1			(4,431)				t
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	204/26/2023.	6,500 11,774		110 . 41	26,910			1,708		235			(2,420)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV	04/21/2022	204/26/2023.	8.151		110 . 63	17,820			1,131		111			(6,131))			ļ
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV	04/21/2022	204/19/2024.			110.52	19,250			10,137		6,699			(5,031))			ļ
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	04/21/2022	204/19/2024. 204/17/2025.	17,209		110 .63 110 .74	48 ,780 60 ,040			25,686 41,090		16,753 26,382		····	(4,810)	<u> </u>			····
I SMANFI - 4YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	04/21/2022	204/1//2025.	19,020		110.74	76,860			58.741		37,422			(12, 153)				·
RAINBOW.	. INDEX LIAB	EX5.	Equity/Index	PARDV -	.1.04/21/2022	204/26/2023.	2.800		.11	53.480			3.394		42.456			(19,394)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV -	04/21/2022	204/26/2023.			3,884.82	48,880			3,102		87 , 104		ļ	(22,266)				ļ
S&P MARC 5%	INDEX LIAB	.EX5	Equity/Index	JPMDV -	04/21/2022	204/26/2023.	16,143		380 .6	78,000			4,950		2			(24,270)				}
S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	04/21/2022	204/26/2023. 204/26/2023.	12,107	····	373 .91 371 .68		·	+	5,683 6,195			····	 	(10,065)	<u> </u>			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV	04/21/2022	204/26/2023. 204/19/2024.		·····	372.42			†			288		t	(47, 172)	(t
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV -	.1.04/21/2022	204/26/2023.	34.593		373.5	189,720		1	12.041		3		I	(16, 112)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV -	04/21/2022	204/26/2023.	21,202		366 . 33	180,880			11,480		4			(7,434)				
NASDAQ 100	INDEX LIAB	.EX5	Equity/Index	BOADV -	04/27/2022	205/02/2023.	4,800		13,003.36	64,800			5,187					(11,238)				ļ
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	04/27/2022	205/02/2023. 205/02/2023.	1,366		951.97 952.92	29,900 45,200			2,393 3,618		250 325			(3,073)	}			
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	04/27/2022	203/02/2023.	840		953 . 87	24,480		· 	13,111				·	(24,864)	(t
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/27/2022	204/26/2024.	1,891		951.97	56,880			30,464		18,092			(18,367)				
MSDB - 1YR	.INDEX LIAB	EX5	Equity/Index	MSIDV	.1.04/27/2022	205/02/2023.	18,312		277 . 68	100,000			8,004		2			(7,854)				ļ
MSDB - 3YR	INDEX LIAB	.EX5	Equity/Index	MSIDV-	04/27/2022	204/25/2025.	16,481		275 . 77	219,600			151,642		44,209			(4,775)	}			
MSDC - 1YR MSDC - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	04/27/2022	205/02/2023. 204/26/2024.	4,598 4,244		283 . 29. 285 . 55	31,590			2,528		814			(30,612)	\ 			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/27/2022	204/26/2024.	8,688		367 . 21	106,880		·	57,244		47,109			(15, 117)				t
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/27/2022	205/02/2023.	14,661		368.32	123,120			9,855		3,271			(35,804)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV	04/27/2022	205/02/2023.	10,860		374 .94	60,800			4,866		108			(3,145)				
S&P MARC 5%	INDEX LIAB	EX5 FX5	Equity/Index	JPMDVGSIDV -	04/27/2022	205/02/2023. 205/02/2023.	19,548		370 . 52 267 . 18.	144,000 12,650			11,526 1,013		1,761		ļ	(8,493)	}			
SPMAESSE - 1YRSPMAESSE - 1YR	INDEX LIAB	FX5	Equity/Index Equity/Index	GSIDV-	04/27/2022	205/02/2023.	1,871 5,240		267 . 71	34,160			2,734		3			(2,266)	\ 			ł
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.1.04/27/2022	204/26/2024.	1,871		266 . 91	18,050			9.667		3.608			(7,877)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WFGDV -	04/27/2022	205/02/2023.	27		33,368.53	45,900			3,674					(4,766)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WFGDV	04/27/2022	205/02/2023.	48		33,002.21	31,680			2,536					(5,959)	}			ļ
S&P 400 MIDCAP BESGUVCX - 3YR.	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - JPMDV -	04/27/2022	205/02/2023. 204/25/2025.	1,996		2,502.74 951.97	19,170 71,250			1,534 49,201		31.008			(5,282)	\ 			ł
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/27/2022	204/27/2026.	2,101		951.97	84.400			64.856		43,403			(9,849)				†
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	04/27/2022	204/27/2027.	2,416		951.97	105,800			86,206		59,787			(4, 117)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	04/27/2022	205/02/2023.	8,223		. 207 . 14	39,610			3,170		37			(6,477)				ļ
SPLV5UE - 2YR RUSSELL 2000	. INDEX LIAB	EX5EX5.	Equity/Index	MSIDV- BARDV-	04/27/2022	204/26/2024. 205/02/2023.	4,837		207 . 35 1 . 938 . 67	32,800		-	17,567 2,085		11,214			(5,639)	<u> </u>			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index Equity/Index	BARDV -	04/27/2022	205/02/2023.	637	l	1,863.31	22,680		†	1,815				t	(51, 170)	(t
SP500LV5	.INDEX LIAB	EX5	Equity/Index	WFGDV -	04/27/2022	205/02/2023.	22,881		. 367 . 1	138,510			11,086		27		I	(13,837)	[[
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV	04/27/2022	205/02/2023.	23,728		361.09	205,800			16,472		2,043		ļ	(16,099)				ļ
RAINBOW	. INDEX LIAB	EX5 EX5	Equity/Index	BARDV - BARDV -	04/28/2022	205/03/2023.	3,500		0.98 3.758.13	55,650 64,750		·	4,608		71,684			(16,231)				ł
NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	SOCDV -	04/28/2022	205/03/2023. 205/03/2023.	980		13,758.13	65,280		†	5,362 5,405		117,590		t	(29,757)	<u> </u>			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	04/28/2022	205/03/2023.	189		33,611.14	119,680		1	9,910		61,232		İ	(19,351)	(<u> </u>
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	04/28/2022	205/03/2023.	1,245		2,577.82	64,000			5,299		26,190			(14,222)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2022	205/03/2023.	320		. 13,456.06	77,830			6.445		41,900			(5,430)				<u> </u>
RUSSELL 2000. SP500LV5.	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	PARDV - WFGDV -	04/28/2022	205/03/2023. 205/03/2023.	1,356		1,929.45 354.51	57,200			4,736 1,808		5,177			(45,384) (77,336)	<u> </u>			
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	203/03/2023.	3,378		270.5	361,080		1	193,665		2,051 54,370		İ	(7, 190)	(<u> </u>
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV	04/28/2022	205/03/2023.	53,340		270 . 77	311,040			25.755		11		I	(9, 264)	[[
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	 GSIDV-	04/28/2022	204/28/2027.	32,850		109 . 48	143,640			117,117		80,702		ļ	(20,634)				ļ
LSMANFI - 1YRLSMANFI - 1YR	INDEX LIAB	EX5 EX5	Equity/Index	GSIDV- GSIDV-	04/28/2022	205/03/2023.	16,425		109 . 59. 109 . 91	37,260		·	3,085 6,872		1,914 3,064			(3,213)				ł
LSMANFI - 1YK	INDEX LIAB	EX5.	Equity/Index Equity/Index	GSIDV -	04/28/2022	205/03/2023. 204/26/2024.		····	109.91	25,560		†	13,709		3,064		t	(9,468)	\ 			t
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.04/28/2022	204/26/2024.	24,637		109.59	75,330		1	40.403		33,031		İ	(7,410)	(t
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV	04/28/2022	204/28/2025.			109.59				61.473			ļ	ļ	L				ļ
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/28/2022	204/28/2026.	28,287		109.59	113,460			87,265		62,455			(29,518)				ļ
S&P MARC 5% - 2YR S&P MARC 5%	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	BOADV - BOADV -	04/28/2022	204/26/2024. 205/03/2023.			368 . 39. 369 . 49.	107 ,580 118 ,720		· 	57,700 9,830		43,149		····	(15,495)	{ 			ł
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	04/28/2022	205/03/2023.	11.107		375.77	62,320		1	5.160		159		İ	(34,842)	(<u> </u>
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	04/28/2022	205/03/2023.	19,505 22,802		. 371.34	144,720			11,983		1,562		I	(51,796)	[I
SP500LV5.	INDEX LIAB	EX5	Equity/Index	WFGDV -	1.04/28/2022	205/03/2023.	22,802	L	368 . 37	140,130	l	1	11,603	I	23	l	1	L (20, 120))L			

							Chauinaa	I Ontions O	aps, Floors, C	Callera Curan	o and Camuar	da Onan aa a	Current Ctel		Data							
1	2	3	4	5	6	7	Showing a	a Options, C	1001S, C	Joliars, Swap	<u>s and Forwar</u> 12	us Open as o	Current Stat	15	16	17	18	19	20	21	22	23
'	Description of Item(s) Hedged, Used for	3				,		ÿ	Strike Price,	Cumulative Prior Year(s) Initial Cost of	Current Year Initial Cost of	15	Deals/	10	10		Total	13		21		Hedge Effectiveness
Description	Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central	Trade Date	Date of Maturity or		Notional	Rate or Index Received (Paid)	Undiscounted Premium (Received) Paid	Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying	Code	Fair Value	Unrealized Valuation Increase/	Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)	Adjustment To Carrying Value of Hedged Item	Potential	Credit Quality of Reference Entity	at Inception and at Quarter-end
Description SP500LV5.	INDEX LIAB	FX5	(a) Equity/Index	Clearinghouse WFGDV-	04/28/2022	e Expiration 205/03/2023.	23,647	Amount	. 362.33	208.320	Paid	income	Value 17,250	Code	1,208	(Decrease)	B./A.C.V.	(29,478)	пеадеа пет	Exposure	Entity	(b)
SP500LV8	.INDEX LIAB	EX5	.Equity/Index	BOADV -	.04/28/2022	04/26/2024.	8,616		. 590 . 51	160,080		ļ	85,859		39,202			(21,497)				
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV - JPMDV -	05/04/2022	205/09/2023.	13,044		. 366 .51. . 376 .82	118,560			11,740 8,562					(24,362)				ł
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.05/04/2022	205/09/2023.	12,500		369.09	97,980			9.702		3,276			(4,811)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	. JPMDV	05/04/2022	205/03/2024.	8,152		. 368 . 72	92,400			50,374		40,542			(2,715)				ļ
SPMAESSE - 1YR SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	05/04/2022	205/09/2023. 205/09/2023.	3,390		. 267 . 64. . 264 . 45.	19,350 10,920		†	1,916 1,081					(1,989)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	_05/04/2022	205/03/2024.	1,883		. 267 . 64	15,850			8,641		3,441			(16,903)				
MSDB - 1YR MSDB - 3YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	05/04/2022	205/09/2023. 205/02/2025.	15,862 15,862		. 277 .86. 274 .61	73,100					2			(6,017)				ł
MSDC - 1YR	.INDEX LIAB	EX5	. Equity/Index	MSIDV-	05/04/2022	205/09/2023.	3,558		281.65	24,200			2.396		20			(65, 178)				
SP500LV5SP500LV5	INDEX LIAB	EX5. EX5.	Equity/Index	. WFGDV	05/04/2022		26,667		366 . 24	161,680 262,140		ļ	16,010 25,958		405			(3,457)				ļ
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV -	05/04/2022	205/09/2023. 205/03/2024.	28,936		956 . 24	27,540			15,014		11,508 8,119			(6,636)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	05/04/2022	205/03/2024.	1,781		955.29	52,870			28,823		15,756			(2,263)				
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV - JPMDV -	05/04/2022	205/09/2023.	1,257		. 950 . 52. . 964 . 83.	30,000			2,971 901		510			(5,261)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	_05/04/2022	05/02/2025	1,781		955.29	62,900			43,836		26,176			(4,772)				
BESGUVCX - 4YR BESGUVCX - 5YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	05/04/2022	205/04/2026. 05/04/2027	1,886		. 954 . 34. 955 . 29	75,780 95.340			58,594 78,047		37,782 52,379			(6,206)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV -	1.05/04/2022	05/09/2023	18		34,537.91	24,960		İ	2,472					(9,200)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	.Equity/Index	. WFGDV	05/04/2022	205/09/2023.	53		. 34, 129 . 18	31,500		ļ	3,119					(2,872)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	. WFGDV	.05/04/2022	205/09/2023. 205/09/2023.	192		. 2,544.80	37,000		+	3,664					(13,039)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	_05/04/2022	205/09/2023.			13,535.71	52,440			5, 193		1			(127,700)				
RUSSELL 2000 FIDMFYDN - 1YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.WFGDV- .CITIDV-	05/04/2022	205/09/2023. 205/10/2023.	359 79.895		. 1,963.57 267.31	9,450 513,600			936 52,231		3,595			(14,545)				ļ
FIDMFYDN - 2YR	INDEX LIAB	EX5.	Equity/Index	CITIDY-	05/05/2022	205/03/2024.	73,548		. 267 . 85	620,550		İ	338,758		129.276			(12,770)				
RAINBOW.	INDEX LIAB	EX5	Equity/Index	MLIDV-	_05/05/2022	205/10/2023.	2,500		0.98	58,500			5,949		83,294			(29,682)				ļ
DJ EURO STOXX 50 S&P MARC 5%	. INDEX LIAB	EX5 EX5	.Equity/Index Equity/Index	UBSDV-	05/05/2022	205/10/2023. 205/10/2023.	649		. 3,692.93	51,360 119,380			5,223 12,141		96,528 9,886			(22,810)				ł
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	_05/05/2022	205/10/2023.	18,067		. 373 . 34	91,740			9.330		387			(11,953)				
S&P MARC 5% S&P MARC 5% - 2YR	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	.UBSDV - .UBSDV -	05/05/2022	205/10/2023.	12,866		. 365 . 67 . 365 . 31	105,750 95,100		+	10,754 51,915		4,603 42,791			(39,499)				ł
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	05/05/2022	205/03/2024. 205/10/2023.	26,796		363.77	158,860			16,155		2,513			.1(13,605)				
SP500LV5NASDAQ 100	INDEX LIAB	EX5	Equity/Index	JPMDV - SOCDV -	05/05/2022	205/10/2023. 205/10/2023.	29,076		. 357 . 46. . 12 , 850 . 55.	264 , 180		ļ	26,866		32,938			(22, 352)				ļ
SP500LV8.	INDEX LIAB	EX5	Equity/Index Equity/Index	WFGDV -	05/05/2022	205/03/2024.	5,700 7,454		564.56	54,720 177,840		İ	5,565 		78,613			(1,626)				
SPDR GOLD.	. INDEX LIAB	EX5 FX5	.Equity/Index	.BOADV	05/05/2022	205/10/2023.	3,426		. 173 . 55	6,540			665		10,062			(26,311)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	.Equity/Index .Equity/Index	.BOADV - .MSIDV -	05/05/2022	205/10/2023. 205/10/2023.	1,630		. 32,568.99	96,500 105,821			9,814 10,762		105,122			(25,620)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	_BOADV	_05/05/2022	205/10/2023.	358		12,850.55	103,040		ļ	10,479		116,568			(8,308)				
RUSSELL 2000 LSMANFI - 5YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	.PARDV- .GSIDV-	05/05/2022	205/10/2023. 205/06/2027.	1,657		. 1,861.79 109.03.	60,760 165,980		+			26,788			(11,453)				ł
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	05/06/2022	205/05/2023.	21,136		. 109 . 03	45,310			4,055		5,075			(11,230)				
LSMANFI - 2YRLSMANFI - 2YR	INDEX LIAB	EX5EX5	Equity/Index	.GSIDV- .GSIDV-	05/06/2022	205/02/2024.			. 109 . 03	27,000 89,100	ļ	}	14,742 48,649		14,109			(9,117)	ļ		 	}
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	05/06/2022	205/02/2024. 205/02/2025.	31,244		109.03.	108,800		1	75,961		64,419			(17,246)				
LSMANFI - 4YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	1.05/06/2022	204/30/2026.	35,839		109.03	139,230			107,712		85,257			(2,387)				
NASDAQ 100 MSDG - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - MSIDV -	_05/11/2022	205/16/2023 205/16/2023	6,800 1,404		. 11,967.56 . 284.26	69,360 9,600		 	8,166 1,130		1			(3,841)				
MSDG - 2YR	.INDEX LIAB	EX5	. Equity/Index	.MSIDV	05/11/2022	205/10/2024.			. 284 . 26	30,600			16,971		32,179			(18,747)				
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5 EX5	Equity/Index	CSIDV-	05/11/2022	205/16/2023.	14,285		. 363 . 65	119,600 75,400			14,081 8,877		18,042 1,131			(41,980)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	CSIDV-	05/11/2022	205/16/2023. 205/16/2023.	15,933 23,076		. 372 . 39	168,840			19,879		16,178			(14,731)				
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	. Equity/Index	.CSIDV	05/11/2022	205/10/2024.	9,890		. 363 . 65	117,360			65.090		63,141			(15,605)				
MSDB - 1YR MSDB - 3YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	05/11/2022	205/16/2023. 205/09/2025.	21,348		. 272 . 88	103 , 170 186 , 580		t	12,147 131,206		58 . 586			(11,809)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	05/11/2022	205/16/2023.	3,226		. 276 . 71	26,280		ļ	3,094		7,169			(4,426)				
MSDC - 2YR SPMAESSE - 1YR	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MSIDV- GSIDV-	05/11/2022				. 276 . 99. . 267 . 73.	94,080			52,179		58,680			(2,454)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	. Equity/Index	GSIDV	05/11/2022	205/16/2023.	1,140		. 259 . 57	9,870		!	1,162		357			(47,863)				<u> </u>
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	05/11/2022	205/10/2024.	2,659		. 262 . 47	25,900			14,365		8,211			(45,829)				ļ
SP500LV5SP500LV5	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	. WFGDV	05/11/2022	205/16/2023. 205/16/2023.	31,484		. 362 . 65	192,500		İ	22,664 21,701					(4,360)			<u> </u>	<u> </u>
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	_BOADV	_05/11/2022	205/10/2024			925 . 18	34,740		ļ	19,268		18,741			(2,616)				ļ
BESGUVCX - 1YR	. INDEX LIAB	EX5	. Equity/Index	.BOADV	05/11/2022	205/16/2023.	532	L	. 923 . 3	15,900	ļ	1	1,872	1	4,341	L	L	.1(3,478)	L	L	L	L

							Showing o	II Ontions C	Caps, Floors, C	Collera Swan	o and Farwar	do Onon ao a	f Current Stat	tomont	Data							
1	2	3	4	5	6	7		lii Options, C	1001S, C	Joliars, Swap 11	<u>s and Forwar</u> 12	us Open as o	1 Current Sta	15	16	17	18	19	20	21	22	23
'	Description	3	"		"	l '	"]	10	''	12	13	14	13	10	17	10	19	20	21	22	25
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central	L	Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
BESGUVCX - 1YR BESGUVCX - 3YR	. INDEX LIAB	EX3	. Equity/Index . Equity/Index	BOADV -	05/11/2022	05/16/2023. 05/09/2025.	425		932 .7 926 . 12	10,520			1,239		24,062			(3,745)				·····
BESGUYCX - 4YR	INDEX LIAB	EX5.	Equity/Index	BOADV -	05/11/2022	05/11/2026.	1,170		920 . 48	59,840			46.551		37 ,340			(14,970)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	BOADV -	.05/11/2022	05/11/2027.	851		921.42	46,880			38,553		29,323			(10,721)				
DOW INDUSTRIAL	. INDEX LIAB	EX5. EX5.	.Equity/Index	BOADV	05/11/2022 05/11/2022	05/16/2023.	28		31,229.26						35,067			(4,595)				ļ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index Equity/Index	WFGDV -	05/11/2022	05/16/2023			31,452.10 2.315.13	18,480			5,077 2,176		69,170 28,642			(15,217)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WFGDV -	05/11/2022	05/16/2023.			1,702.68	18,480			2,176		32,223			(13,317)				
RAINBOW	INDEX LIAB	EX5	.Equity/Index	BARDV -	.05/12/2022	05/17/2023.	3,400		1.01	61,200			7,369		96,623			(27,604)				
DJ EURO STOXX 50	. INDEX LIAB	EX5 FX5	Equity/Index	WFGDV -	05/12/2022	05/17/2023.			3,624.27	53,560			6,449		101,696			(16,907)				
DOW INDUSTRIAL NASDAQ 100	. INDEX LIAB	EX5.	Equity/Index Equity/Index	BOADV - BOADV -	05/12/2022	05/17/2023. 05/17/2023.			32,015.87 11,945.50			·	8.188		150,386			(80, 121)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/17/2023.	56,855		268 . 41	322,240			38,801		2,001			(4, 108)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	. Equity/Index	CITIDV-	05/12/2022.	05/10/2024.	81,916		267 . 61	681,090			378,250		150,782			(6,440)				
LSMANFI - 5YRLSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/12/2022	05/12/2027.	20,245			82,060			67,529		50,800			(5,371)				ļ
LSMANFI - 1YR	INDEX LIAB	EX5	.Equity/Index Equity/Index	GSIDV- GSIDV-	05/12/2022	05/17/2023.	12,883		109 .21	25,900 21,600		†	3,119 2,601		3,636 2,846			(6,712)				t
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	 GSIDV	05/12/2022 05/12/2022	05/10/2024.	18.404		108.99	53.400			29,656		28.805			(3,395)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	_05/12/2022	05/12/2025.	16,564		109.32	54,900			38,686		32,795			(30,836)				
LSMANFI - 4YRS&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	GSIDV- JPMDV-	05/12/2022	05/12/2026.	14,723 14,567		109 .43	54,240 124,020			42,231 14.933		33,362			(43,325)				ł
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	05/12/2022	05/17/2023.	15,941		372.2	77,720		-	9,358		2,369			(14, 297)				t
S&P MARC 5%	INDEX LIAB	EX5	.Equity/Index	JPMDV		05/17/2023.	23,362		365 . 65	174,250			20,982		22,979			(16,037)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	_05/12/2022	05/10/2024.	9,620		363 . 47	113,750		ļ	63,172		67,649			(20,082)				ļ
S&P 400 MIDCAP NASDAQ 100.	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	PARDV - PARDV -	05/12/2022	05/17/2023.	1,266		2,374.54 12,064.95	64,500 80,770			7,767 9,726		89 , 161 131 , 028			(12,455)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/12/2022	05/10/2024.	5,194		573.36	99,090			55,031					(8,275)				†
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOADV -	.05/12/2022	05/17/2023.	1,552			48,060			5,787		60,245			(46,090)				
SP500LV5	. INDEX LIAB	EX5	Equity/Index	JPMDV	05/12/2022	05/17/2023.	4,579		348	33,280			4,007		14,298			(47,373)				ļ
SP500LV5 SP500LV5	. INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	05/12/2022	05/17/2023.	31,769		362.67356.03	185,370 190,530		·	22,321 22,942		8,565 44,007			(2,747)				ł
BESGUVCX - 1YR	. INDEX LIAB	FX5	Equity/Index	JPMDV	05/18/2022	05/23/2023.	532		940.27	11,050		T	1.508		1,231			(2,891)				İ
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	.05/18/2022	05/23/2023.	532 532		944.03	10,100			1,508 1,378		865			.1(800)				
BESGUYCX - 2YR	. INDEX LIAB	EX5EX5.	Equity/Index	JPMDV	05/18/2022	05/17/2024.			934.62	23,030			12,991 6,790		11,618 5.385			(436)				
BESGUVCX - 3YR BESGUVCX - 4YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV	05/18/2022	05/16/2025. 05/18/2026.	213		952.49	9,570 6,960			5,447		4,415			(13,024)				
BESGUVCX - 5YR	INDEX LIAB.	EX5	Equity/Index	JPMDV -	05/18/2022	05/18/2027.	744		943.09	29,540			24,405		20,732			(8,006)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	. Equity/Index	BARDV	05/18/2022.	05/23/2023.	32		31,553.05						30,039			(12,270)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5. EX5.	Equity/Index	BARDV -	05/18/2022	05/23/2023.	44 4 700		31,080.69	32,200			4,394		52,515			(8,242)				
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - WFGDV -	05/18/2022.	05/23/2023.	4,700		1,787.26			+			9.313			(2,984)				·····
RUSSELL 2000	. INDEX LIAB	EX5.	Equity/Index	WFGDV -	. 1.05/18/2022	05/23/2023.	451		1,769.52	12,000			1.637		19.965			(3,779)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV -	05/18/2022	05/23/2023.	209		2,263.91	49,550			6,761		41,423			.1(10,041)				
S&P 400 MIDCAP S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	WFGDV - BOADV -	05/18/2022	05/23/2023.			2,429.21 362.47	15,200 80,000			2,074 45,126		14,408 50,462			(34, 180)				ł
S&P MARC 5% - 2YK	INDEX LIAB	FX5	Equity/Index Equity/Index	BOADV -	05/18/2022	05/17/2024.	16,261	l	362.47	137 . 470		†	18,758		33.638			(31, 189)			 	t
S&P MARC 5%	INDEX LIAB	EX5	. Equity/Index	B0ADV	05/18/2022	05/23/2023.	13,229		369 . 73	71.040			9.694		5.572			(7,608)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	05/18/2022	05/23/2023.	17,639		365 . 37	125,440		ļ	17,117		20,286			(1,865)				ļ
SPMAESSE - 1YR	. INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	BOADV - BOADV -	05/18/2022	05/23/2023.	6,856	·····	267 .25 262 .53	30,600		+	4,175 1,023					(2,303)			 	ł
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	05/18/2022	05/23/2023.	1,905		262.53	18,350		1	10,351		5,038			(12,860)				t
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/18/2022	05/23/2023.	22,170		267 .99	142,780			19,483		306			(3,551)				
MSDB - 3YR	.INDEX LIAB	EX5	. Equity/Index	MSIDV	. 1.05/18/2022.	05/16/2025.	11,648		268 . 25	153,760			109,095		51,963			(8,445)			ļ	ļ
MSDC - 1YR MSDC - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index	MSIDV- MSIDV-	05/18/2022	05/23/2023.			281.3 289.71	14,280 67,280			1,949 37,951		1,833 28,015			(8,429)				ł
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	05/18/2022	05/17/2024.	5,274		284 . 72	33,900		1			37.084			(6,232)				t
MSDG - 2YR	.INDEX LIAB	EX5	. Equity/Index	.MSIDV	05/18/2022.	05/17/2024.			284 . 44	49,650			28,006		53,375			(54.954)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV	05/18/2022	05/23/2023.	20,693		362 . 55	118,080	ļ		16,112		6,899		ļ	(135,875)	ļ	ļ	 	ļ
SP500LV5FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	.WFGDV- CITIDV-	05/18/2022.	05/23/2023.	24,717	····	355 .24 264 .8.	221,020 546,480		+	30,159		67,756 24,342			(69,443)			 	t
FIDMFYDN - 2YR	INDEX LIAB	EX5.	Equity/Index	CITIDY-	05/19/2022	05/17/2024	63.621		266 .67			1	312,063		134 . 196			(5,798)			İ	<u> </u>
LSMANFI - 5YR	INDEX LIAB	EX5	.Equity/Index	GSIDV-	05/19/2022	05/19/2027.	18,408		108 . 54	80,200			66.301		50,069			(4,997)				ļ
LSMANFI - 1YR	INDEX LIAB	EX5 FX5	Equity/Index	GSIDV-	05/19/2022	05/24/2023.	10,124		108 . 54	23,320			3,244 22,457		5,063			(3,903)	ļ			ļ
LSMANFI - 2YRLSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	05/19/2022	05/17/2024.	12,885	····	108 .54	39,760		·			22,022 28,542			(4,876)			 	t
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/19/2026.	19,328		108.54	77,910		1	61,027		48,767			(12,855)			İ	
RAINBOW	. INDEX LIAB	EX5	Equity/Index	MLIDV-	.05/19/2022	05/24/2023.	2,200		0.99	45,100			6,275		65,966			(33,447)				ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	.Equity/Index	WFGDV	05/19/2022	05/24/2023.	604	ļ	3,622.34	51,700					95,423		L	(17,066)			 	ļ

							Showing	II Ontions C	ans Floors (Collars Swan	s and Eanwar	ds Open as o	f Current Stat	tomont	Data							
1	2	3	4	5	6	7	Snowing a	a Options, C	1001S, C	Joliars, Swap	s and Forwar	us Open as o	1 Current Sta	15	16 16	17	18	19	20	21	22	23
, '	Description of Item(s) Hedged, Used for Income Generation	Schedule/	Type(s)	Exchange, Counterparty	0	Date of		9	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium	Current Year Initial Cost of	13	Book/ Adjusted	15	10	Unrealized Valuation	Total Foreign Exchange	Current Year's	Adjustment To Carrying	21	Credit Quality of	Hedge Effectiveness at Inception and at
	or	Exhibit	Risk(s)	or Central		Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description S&P MARC 5%	Replicated INDEX LIAB	Identifier	(a) Equity/Index	Clearinghouse	Trade Date 05/19/2022	Expiration 205/24/2023	Contracts 16,261	Amount	(Paid) .362.84	Paid 134.520	Paid	Income	Value 18,715	Code	Fair Value27,393	(Decrease)	B./A.C.V.	Accretion (29,919)	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	INDEX LIAB	EX5	.Equity/Index	JPMDV	05/19/2022	205/24/2023.	13,229		. 370 . 09	68,640			9.550		3.888			(10,087)				
S&P MARC 5%	INDEX LIAB	EX5	.Equity/Index	JPMDV -	05/19/2022	205/24/2023.	17,363		. 365 . 74	120,330			16,741		15,663			(24,884)				ļ
S&P MARC 5% - 2YR SP500LV5	.INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	05/19/2022	205/17/2024 205/24/2023			. 362 . 84				45,327 13,924		47,841 8,199			(51,319)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV	05/19/2022	205/24/2023.	24,717		. 355 . 94	206,400			28,716		73,365			(5,983)				
SP500LV5SP500LV8	.INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPMDV - BOADV -	05/19/2022	205/24/2023 205/17/2024	4,024 2,712		. 573 . 58	28,280 47,600			3,934		14,243			(20,751)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	05/19/2022	05/1//2024.	125		31,159.37	83,460		<u> </u>	11,611		119,344			(11,803)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	. Equity/Index	PARDV -	.1.05/19/2022	05/24/2023.	1.087		2,412.86	63,700					77,373			(24,590)				
NASDAQ 100 NASDAQ 100	.INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	GSIDV- PARDV-	05/19/2022 05/19/2022	205/24/2023. 205/24/2023.	4,700 362		. 11,875.63	47,470 98,900		+	6,604		157 , 129			(10,312)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	_MSIDV	_05/19/2022	05/24/2023.	1,013		1,733.59	41,472			5,770		45,927			(10,613)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV - WFGDV -	05/19/2022	05/24/2023	2,908		. 172 . 25	5,450 42,800		-			9,574 15,961			(8,827)				
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	WFGDV -	.05/25/2022	05/31/2023.	62		31,991.79	35,600			5,606		34,005			(3,075)				
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	EX5FX5	.Equity/Index .Equity/Index	BOADVWFGDV -	05/25/2022	205/31/2023. 205/31/2023.			11,943.93	64,770	ļ	· -	10,199		1 8.551		.	(22,426)	<u> </u>		 	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	05/25/2022	205/31/2023.	7,105		365.57	85,020			48,760		45,039			(11,803)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	05/25/2022	05/31/2023.	10,384		. 365 . 2	90,440			14,241		14,763			(20,303)				
S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	05/25/2022	05/31/2023 05/31/2023			. 373 . 99. . 369 . 96.	47,600 81,880		-			1,606 6,215			(2,901)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	.Equity/Index	GSIDV	05/25/2022	205/31/2023.			. 272 . 87	11,700			1,842		5			(8, 111)				
SPMAESSE - 1YRSPMAESSE - 2YR	INDEX LIAB	EX5 FX5	.Equity/Index	GSIDV- GSIDV-	05/25/2022	205/31/2023 205/24/2024	4,529 6,794		. 265 . 19. . 264 . 66.	29,520			4,648 37,061		293 17 .685			(21, 186)				
MSDB - 1YR	. INDEX LIAB	EX5.	Equity/Index Equity/Index	MSIDV-	05/25/2022	205/24/2024.	17,870		274 . 77	85,440			13,454		17,000			(7,994)				
MSDB - 3YR	INDEX LIAB	EX5	. Equity/Index	.MSIDV	05/25/2022	05/23/2025.	9.308		. 270 . 74	126,250			90,371		36,244			.1(6.828)				
MSDC - 1YRMSDC - 2YR	.INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	05/25/2022	05/31/2023 05/24/2024	4,608 7,089		. 282 . 41	32,240 54,400		-	5,077 31,199		3,510 21,872			(14,635)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	_MSIDV	_05/25/2022	05/31/2023	9,130		285.07	59,020			9,293		62,296			(3,789)				
MSDG - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index	MSIDV-	05/25/2022	205/24/2024.	14,045		. 285 . 07	131,200			75,245		137,610			(42,044)				
S&P 400 MIDCAP SP500LV5.	. INDEX LIAB	EX5	Equity/Index Equity/Index	WFGDV - SOCDV -	05/25/2022	05/31/2023. 05/31/2023.	330		. 2,412.00	15,280 169,560		<u> </u>	2,406		17,689 16,987			(27,896)				<u> </u>
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV -	_05/25/2022	05/31/2023	14,301		. 358 . 71	112,500			17.715		25,765			(1,077)				
BESGUYCX - 2YR BESGUYCX - 2YR.	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITIDV- CITIDV-	05/25/2022	05/24/2024 05/24/2024	211		. 911 . 36. . 949 . 21	10,160 8,580								(1,495)				·····
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/31/2023	317		949.21	6,030			950		205			(2,331)				
BESGUYCX - 3YR BESGUYCX - 4YR.	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITIDV- CITIDV-	05/25/2022	205/23/2025. 205/22/2026.	740 951		. 944 . 48	25,900 37,170		-	18,539 29,249					(2,041)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	05/25/2022	205/25/2027.	951		945 . 43	40,770			33,836		20,013			(434)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	05/25/2022	205/31/2023.	1,960		204.05	9,480			1,493					(16,638)				ļ
SPLV5UE - 2YRRAINBOW	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - MLIDV -	05/25/2022	205/24/2024. 206/01/2023.			. 203 . 84. 1 . 01	3,460		+	1,984 10,745		1,492			(14,310)				·····
DJ EURO STOXX 50	INDEX LIAB	EX5	. Equity/Index	PARDV -	05/26/2022	06/01/2023.			3,706.64	57.710			9.241		101,495			(15,049)				
DOW INDUSTRIAL NASDAQ 100.	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV	05/26/2022	206/01/2023 206/01/2023	135 5.100		. 33,061.47 12,276.79	115,720 60,690	ļ	·			107,133			(90,967)	<u> </u>			
FIDMFYDN - 1YR	. INDEX LIAB	EX5.	.Equity/Index	CITIDV-	05/26/2022	06/01/2023.	61,607		. 269 . 99	366,860		ļ	58,745		1,737			(5,782)				ļ
FIDMFYDN - 2YR	INDEX LIAB	EX5EX5.	Equity/Index	GSIDV-	05/26/2022	205/24/2024.	66,431		. 269 . 72 108 . 87	558,480 23.320		.	320,724		98,790 4,769			(2,690)	ļ			
LSMANFI - 1YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	05/26/2022	206/01/2023 206/01/2023	4.588		108.87	10,850		1	1.737		2.326			(6,090)				<u> </u>
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	05/24/2024	15,599		108 . 87	48,450			27,824		25,506			(5,618)				
LSMANFI - 3YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSIDV- GSIDV-	05/26/2022	205/23/2025 205/26/2026	19,270 22,022		. 108 . 87	70,350	·	·	50,402		41,237			(5,460)	<u> </u>		 	ł
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/26/2022	205/26/2027.	24,775		108 . 87	109,080			90,587		65,647			(11,890)				
S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	05/26/2022	206/01/2023. 206/01/2023.	10,632 9,541		. 366 . 46. 374 . 9	90,870 47,950		-	14,551 7,678		11,998 1,305			(20,417)	ļ			
S&P MARC 5%	INDEX LIAB	EX5	.Equity/Index	JPMDV	05/26/2022	206/01/2023.	12,540			82,340		1	13,185		5.174			(16.470)				<u> </u>
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	05/26/2022	05/24/2024.			366 . 46	84,500			48,527		42,529			(17, 139)			 	ļ
S&P 400 MIDCAP NASDAQ 100_	INDEX LIAB	Ехо FX5	.Equity/Index Equity/Index	PARDVPARDV -	05/26/2022	206/01/2023. 06/01/2023.	1,087 293		. 2,473.08 12,325.89	66,420 69,120			10,636 11,068		64,966			(42,974)				ł
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	PARDV -	05/26/2022	06/01/2023.	1,523		1,830.88	60,200			9.640		45,117			(27,524)				[
SP500LV5SP500LV5	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	SOCDV - SOCDV -	05/26/2022	206/01/2023. 206/01/2023.	31,139		. 364 . 74	173,310 111,000	ļ	· 	27 ,752 17 ,774		16,311			(4,661)	}		 	ł
SP500LV8	.INDEX LIAB	EX5	Equity/Index	BOADV -	05/26/2022	205/24/2024.	1,727			37,080		1	21,294		19,680			(5,446)				<u> </u>
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV - JPMDV -	06/02/2022	06/07/2023 06/07/2023			. 948 . 36. 949 . 31	13,860 20,340			2,450 3,595		1,019 1,409			(25,622)				ļ
BESGUVCX - 1YRS&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV -	06/02/2022	206/07/2023	12,260		367 . 06	103,050		·			13,726			(34,854)	·			t
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	06/02/2022	206/07/2023.	8,718		377 .7	36,800		I	6,504		697			(8,145)				

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							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	e Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	INDEX LIAB	EX5	.Equity/Index	. JPMDV	06/02/2022	206/07/2023.	23,429		372 . 56	140 , 180			24,774					(28,822)				
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	06/02/2022	205/31/2024	5,449		366 . 69	64,800			37,832		32,600			(13,735)				
MSDB - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	06/02/2022	206/07/2023. 206/02/2025.	23,488 13,422		273 .85 272 .77	115,920 164,520			20,487 119,042		46,853			(3,834)				·
MSDC - 1YR.	INDEX LIAB	EX5.	Equity/Index	MSIDV-		206/07/2023	2,120		282 .78	15,420			2,725		1.716			(24,279)				·
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	1.06/02/2022	05/31/2024	12,011		290.71	85,680		1	50,023		31.069			(21,797)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2022	206/07/2023	12,150		285 . 18	97,650			17,258		82,992			(1,368)				
MSDG - 2YR	. INDEX LIAB	EX5	Equity/Index	.MSIDV	06/02/2022	205/31/2024.	15,968		285 . 18	173,420			101,248		156,113			(8,287)			ļ	
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/02/2022	206/07/2023.			274 .87	5,500		ļ	972		2			(10,754)			ļ	·
SPMAESSE - 1YRSPMAESSE - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSIDV-	06/02/2022	206/07/2023. 205/31/2024.	4,150 8,677		262 . 41 264.	33,330			5,891 49,953		1,052 24,418			(39,919)				·
SP500LV5	INDEX LIAB	EX5.	Equity/Index	BOADV -	06/02/2022	206/07/2024.	27,112		364.76	160 . 550		+	28,375		13.092			(3,586)				· †
SP500LV5.	INDEX LIAB	EX5	Equity/Index	BOADV -	1.06/02/2022	06/07/2023			357 . 4	254,400			44,961		77,734			(3,156)				†
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	06/02/2022	05/31/2024.	948		947 . 41.	28,530			16,657		10.997			(2,660)			I	
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV	06/02/2022	206/02/2025.	1,053	ļ	946 . 46	37,800		ļ	27,351		18,760		ļ	(2,987)			ļ	ļ
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV -	06/02/2022	206/02/2026.	1,053		945 . 51	42,500			33,693		24,415			(12,636)			ļ	·
BESGUVCX - 5YR DOW INDUSTRIAL.	. INDEX LIAB	EX5EX5	Equity/Index	JPMDVWFGDV -	06/02/2022	206/02/2027.	1,369	····	945.5133.148.53	59,670 50,820	ļ	†	49,780		37,243	ļ	 	(10,008)	·	ļ	ł	·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index Equity/Index	WFGDV -	06/02/2022	206/07/2023. 206/07/2023.				40,250			8,982 7,114		1							+
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV -	1.06/02/2022	06/07/2023	196		2.519.24	32.910			5.816		2			(15,416)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV -		206/07/2023	392		2,544.74	20,690			3,657					(3,805)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV -	06/02/2022	206/07/2023	5,000		12,892.89	62,000			10,957		1			(13,289)				
RUSSELL 2000	. INDEX LIAB	EX5	.Equity/Index	BARDV	06/02/2022	206/07/2023.	422		1,871.10	15,304			2,705		10			(14,273)				·
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV -	06/03/2022	206/07/2023.				53,300			9,448		68,570			(35,588)				·
DJ EURO STOXX 50 DOW INDUSTRIAL.	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	. WFGDV	06/03/2022	206/07/2023. 206/07/2023.			3,753.39	57 ,250 142 ,740					97 ,862 151 ,408			(15,894)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-		206/07/2023.			12,548.03	63.750			11,300		1			(16,455)				·
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOADV -	1.06/03/2022	206/07/2023	351		12,447.64	92,400			16,378		121,348			(19,352)				
RUSSELL 2000	. INDEX LIAB	EX5	. Equity/Index	BOADV -	06/03/2022	206/07/2023.	1.593		1,847.27				11,699		43,403			(8,481)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	06/03/2022	206/07/2023.	1,349		2,483.31	77,622		ļ	13,759		71,503			(4,488)			ļ	·
SP500LV8	. INDEX LIAB	EX5	Equity/Index	_BOADV - _JPMDV -	. 1.06/03/2022		3,267		571.34	67,660			39,674		33,928			(8,792)				·
SP500LV5 S&P MARC 5% - 2YR	.INDEX LIAB	EX5EX5	Equity/Index Equity/Index	JPMDV	06/03/2022	206/07/2023. 206/03/2024.	2,574 5,751		348 . 66			+	3,191 41,128					(26,590)				+
S&P MARC 5% - 211	INDEX LIAB	FX5	Equity/Index	JPMDV -	06/03/2022	06/07/2023	12.324		364.4	106.650			18.904		22.645			(36,236)				·
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	I 06/03/2022	206/07/2023	9,038		375 . 36.	38,610			6.844		1,420			(40, 265)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV	06/03/2022	206/07/2023.	23,553		369 . 88	145,340		ļ	25,762		14,574			(64,862)			L	.l
SP500LV5	. INDEX LIAB	EX5	Equity/Index	JPMDV -	06/03/2022	206/07/2023.	27 , 165		363 . 69	161,500		ļ	28,627		14,756			(131, 175)				ļ
SP500LV5. FIDMFYDN - 1YR.	.INDEX LIAB	EX5EX5	Equity/Index	JPMDV- CITIDV-	06/03/2022	206/07/2023.	27,451	ļ	356 .7 266 .21			+	46 , 114 96 , 195		77,690			(63,094)				·
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	06/06/2022	2 06/09/2023. 2 06/06/2024.			267 .28				297,263		20,702 114,381			(7,913)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-		206/09/2023	13,815	1	108.47	31,650	1	1	5,803		9,277		I	(6,137)			I	
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	206/09/2023.	13,815		107 .92	35,400			6.490		12,393			(6,222)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/06/2022	206/06/2024.	15,657			48,960		ļ	28,913		28,907		ļ	(5,694)			ļ	ļ
LSMANFI - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	GSIDV-	06/06/2022	206/06/2024.	15,657	ļ	108 . 25	49,640		+	29,315		29,561			(5,315)				·
LSMANFI - 3YR LSMANFI - 4YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSTDV-	.1.06/06/2022	206/06/2025. 206/05/2026.		····	108 . 25		 	†	49,600 67,507		43,662		ł	(5,667)			t	·
LSMANFI - 41K	INDEX LIAB	EX5	Equity/Index	_GSTDV	06/06/2022	206/03/2020.	23,945	ļ	107 .49	113,100	·	t	94,586		74,769			(32,313)			t	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	06/08/2022	206/13/2023.	15,622			129,960			25,122		28,581			(34,270)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	06/08/2022	206/13/2023.	7,674		373 . 25	37,520			7,253		2,493		ļ	(12,012)			ļ	ļ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	. JPMDV -	06/08/2022	206/13/2023.		ļ	368 . 87	137,830			26,644		18,223		ļ	(3,516)				ļ
S&P MARC 5% - 2YR SPMAESSE - 1YR	.INDEX LIAB	EVE	Equity/Index Equity/Index	JPMDV - GSIDV -	-1.06/08/2022	206/07/2024 206/13/2023		·····	364 . 86 266 . 62	95,700 14,140	 	†			55,760		 	(11,054)			ł	·
SPMAESSE - 1YK	. INDEX LIAB	EX5	Equity/Index	-GSIDV-	06/08/2022	206/13/2023.		l	263.98	44,460		t	2,733 8,595		191		†	(6,495)			t	t
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2022	206/07/2024	5.688	l	264 . 24	51,750		1	30,676		15,920		Ī	(12,938)			İ	T
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	206/13/2023.	21,729		271.73	113,100			21,863 112,713		267			(5,952)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	_MSIDV	06/08/2022	206/06/2025.	11,614	ļ	268 . 79	154,690		ļ			51,901			(16, 166)			ļ	ļ
MSDC - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	06/08/2022	206/13/2023.		ļ	282 . 18	23,940		+	4,628		3,274			(33,894)				·
MSDC - 2YR MSDG - 1YR	.INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	.1.06/08/2022	206/07/2024. 206/13/2023.		ļ	288 . 4 288 . 78	128,800		·			51,458	 		(36,821)			 	·
MSDG - 1YK	INDEX LIAB	EX5 FX5	Equity/Index	MSIDV-	06/08/2022	206/13/2023.	26,027	·····	288 . 49	293,360		†	173,895		209.669			(40,724)			t	†
SP500LV5	INDEX LIAB	EX5.	Equity/Index	PARDV-	06/08/2022	206/13/2023.		l	362.76	187 ,920		İ	36,327		35,699		İ	(2.186)			I	1
SP500LV5	INDEX LIAB	EX5	Equity/Index	_PARDV	06/08/2022	206/13/2023.	21,767		356 . 48	198,360		1	38,345		90,279			(2,109)				1
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	06/08/2022	206/13/2023.	318		932.22			ļ	1,699		1.828			(1,006)			ļ	ļ
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	JPMDV	.1.06/08/2022	206/07/2024	529	····	938 . 83	16,800	ļ	+	9,959		7,721			(1,086)				·
BESGUVCX - 3YR BESGUVCX - 4YR	INDEX LIAB	EXO	Equity/Index Equity/Index	JPMDV - JPMDV -	.1.06/08/2022	206/06/2025.	318	····	936.94	12,030 17,360		·	8,766 13.835		6,716 10,810			(947)			····	
BESGUVCX - 5YR	INDEX LIAB	FX5	Equity/Index	JPMDV -		206/08/2020	424	ļ	937 . 88	18,920		t	15,847		12,649	·····	t	(6,788)			t	†
DOW INDUSTRIAL	INDEX LIAB	FX5	Fauity/Index	BOADV -	06/08/2022			[33 174 18	26 880		1	5 196		12,043		[(2 837)	1		t	T

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1	2 Description	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's			Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)	/ Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	e Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV -	06/08/2022	206/13/2023	43		32,647.61	27,300					2,092			(16, 186))			
S&P 400 MIDCAP NASDAQ 100.	. INDEX LIAB	EX5 FX5	Equity/Index	LUBSDV - SOCDV -		206/13/2023	278		2,505.48 12,615.13	11,410 65,100		+	2,206 12,584		48			(8,491)	<u> </u>		····	·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index Equity/Index	WFGDV -	06/08/2022	206/13/2023 206/13/2023			1,875.87	34,150			6,602					(88,776)	\ 			·
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	WFGDV -	1.06/08/2022	06/13/2023			1.913.69	10.020			1.937					(60,331))			
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	206/14/2023	69,277		269 . 17	357,050			70,007		6,380			(10,495))			.
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	206/07/2024	59,916		267 . 84	480,000			284,931		113,738		ļ	(12,308))		ļ	
RAINBOWDJ EURO STOXX 50	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	PARDVWFGDV -	06/09/2022	206/14/2023.	2,100 591		0.99. 3.765.41	42,210 49,500			8,276 9,706		56,249 92,491			(2,879)	\ 			·
LSMANFI - 1YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	1.06/09/2022	206/14/2023	5.547		108 . 48	11,580			2,271		3,839			(4,996))			†
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	_06/09/2022	206/07/2024	7,396		109.24	18,880			11,207		11,338			(3,114))			
LSMANFI - 2YR	INDEX LIAB	EX5	.Equity/Index	.GSIDV	06/09/2022	206/07/2024	13,868		. 108 . 48	39,750			23.596		24,989			(2.994))			
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV- GSIDV-	06/09/2022	206/06/2025. 206/09/2026.	11,095 12,019		108 . 59 108 . 05	37,200		+	27 , 131 38 , 159		24,965			(2,285)	(·
LSMANFI - 4YK	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	06/09/2022	206/09/2020	12,019		110 . 1	47,840 45,640			38,253		29,794			(32, 171)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	1.06/09/2022	206/07/2024	7,975		363 . 62	90,770			53,882		55,945			(8,727))			
S&P MARC 5%	INDEX LIAB	EX5	. Equity/Index	_BOADV	.06/09/2022	206/14/2023	15,676		363.62	129,390			25.370		34.598			(34.078)	í			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	06/09/2022	206/14/2023			372 . 34 367 . 61	35,100					3,223			(25,053))			ļ
S&P MARC 5% DOW INDUSTRIAL	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - PARDV -	06/09/2022	206/14/2023 206/14/2023	21,176		32,272.79	137,060 100,760		+			23,302			(14,550)	}			·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	206/14/2023	1,134		2,475.97	58,520			11,474		59,515			(20,005)	\ 			·
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	SOCDV-	06/09/2022	06/14/2023	6,300		12.269.78	67,410			13,217		1			(11,952)	í			
NASDAQ 100	. INDEX LIAB	EX5	. Equity/Index	.MSIDV	06/09/2022	206/14/2023	293		12,392.47	80,460			15,776		112,612		ļ	(46,291)	Í			
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	PARDV -	.1.06/09/2022	206/14/2023	1,243		1,865.66	48,070			9,425		30,597		ļ	(49,887))		ļ	
SP500LV5SP500LV5	.INDEX LIAB	EX5	.Equity/Index Equity/Index	JPMDV - JPMDV -	06/09/2022	206/14/2023	30,823		. 361 . 02	186 , 180 200 , 640			36,505 39,340		42,607 94,049			(2,623)	\ 			·
SP500LV5	INDEX LIAB	FX5	. Equity/Index	JPMDV -	1.06/09/2022	206/14/2023	1 440		347 .83	10.550			2,069		5.149			(2,158)				·
SP500LV8.	INDEX LIAB	EX5	Equity/Index	BOADV -	06/09/2022	206/07/2024	3,501		568 . 16	69,480			41,244		40,617			(7,330)	í			
SPDR GOLD	. INDEX LIAB	EX5	.Equity/Index	BOADV -	06/09/2022	206/14/2023	4,064		169 .81				1,702		14,187			(29,770))			
S&P MARC 5% - 2YR S&P MARC 5%	INDEX LIAB	EX5.	Equity/Index	JPMDV -	06/15/2022	206/14/2024	5,611 16,273		358 .2 357 .84	58,400		+			55,577			(12,140)	(·
S&P MARC 5%	INDEX LIAB	EX5	.Equity/Index .Equity/Index	JPMDV - JPMDV -	06/15/2022	206/21/2023. 206/21/2023.	10,273		364 . 26	48,960			10,516		22,143			(36,803)	/			·
S&P MARC 5%	INDEX LIAB	EX5.	Equity/Index	JPMDV -	1.06/15/2022	206/21/2023	23.007		359.98	148,420			31.879		92,924			(16,079)	(
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	206/21/2023.	18,277		265 . 25	108,960			23,403		3,123)			
MSDB - 3YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-		206/13/2025	13,707		262.1	192,240			141,324		89,651			(9,928))			ļ
MSDC - 1YR MSDC - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	06/15/2022	206/21/2023.	5,073 12,683		276 . 24 285 . 35	34,300 79,100			7,367 47,660		16,588 51,328			(44,990)				·
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	1.06/15/2022	206/21/2023.	24,965		286 . 95	181,440			38,971		142.098			(4,964)				†
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.06/15/2022	206/14/2024	30,860		286 . 09	322,180			194,124		288,898			(7,446)	í			
SPMAESSE - 1YR	. INDEX LIAB	EX5	.Equity/Index	.GSIDV	06/15/2022	206/21/2023	5,054		. 263 . 12	20,020		ļ			1,492			(6,238))			
SPMAESSE - 1YR SPMAESSE - 2YR	. INDEX LIAB INDEX LIAB	EX5	.Equity/Index .Equity/Index	GSIDV- GSIDV-	06/15/2022	206/21/2023	5,054		258 . 23	30,030	ļ	 			5,434		 	(53,947)	{		 	·
SP500LV5	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	SOCDV-	06/15/2022	206/14/2024	5,443		. 256 . 95	217.560		t	29,946		28,524		t	(58,425)	{ 		t	†
SP500LV5.	INDEX LIAB	EX5	Equity/Index	SOCDV -	1.06/15/2022	206/21/2023	22.488		349 . 24	235,620			50,608		187,420			(7, 166)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	06/15/2022	206/21/2023	1,732		937 . 52	25,920		ļ	5,567				ļ	(1,381))	ļ	ļ	ļ
BESGUYCX - 1YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV -	06/15/2022	206/21/2023	1,840		935.67	28,900	ļ	+	6,207		9,206			(6,821)	\ 			
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	06/15/2022	206/14/2024. 206/14/2024.	433 2,382		930 . 13	11,000 54,340	ļ	†	6,628				ł		{ 	L	 	
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	_06/15/2022	206/13/2025	2,815		937 . 52			1			59,428		İ	(6,211)	(<u>[</u>		I	
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	206/15/2026	3.140		937 . 52	99,180			79,524		81,954			(5,237))			ļ
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	06/15/2022	206/15/2027	3,573		937 . 52	124,080	ļ	-	104,412		107,314			(7,235)	<u> </u>			·
SPLV5UE - 1YRSPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	06/15/2022	206/21/2023.	6,008 11,015		202 . 52	21,120	·	·	4,536 34,730		<u>6</u> ,364			(12,564)	}		····	·
DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/Index .Equity/Index	WFGDV -		206/14/2024	29		30,545.85	50,670		İ	10,883		59,791		İ	(7,377)	(İ	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	_WFGDV	06/15/2022	206/21/2023	39		29,871.14	15,840		I			22,565		I	(2,008)	Í		I	
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WFGDV -	06/15/2022	206/21/2023	216		2,342.38	29,750		ļ	6,390		27,331		ļ	(13,926))		ļ	ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	.WFGDV	06/15/2022	206/21/2023	260 5.400		2,259.21			+	1,740		11,877			(2,901)	\ 		l	ļ
NASDAQ 100 RUSSELL 2000	INDEX LIAB	EAO EXS	.Equity/Index .Equity/Index	MSIDV- WFGDV-	06/15/2022	206/21/2023.	5,400		11,593.77	56,160	·	†	12,062				t	(14,957)	/ }		t	
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/16/2022	206/22/2023	2,600		1.01	60,320		1	13,122		96,355		İ	(113,329)	\[İ	İ
DJ EURO STOXX 50	. INDEX LIAB	EX5	. Equity/Index	WFGDV -	_06/16/2022	206/22/2023			3,448.47	52,650			11,454		96,723			(53,015)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	06/16/2022	206/22/2023	88,655		263 . 52	457 , 040	ļ	}	99,426		74,310		ļ	(13,759))	ļ	ļ	ļ
FIDMFYDN - 2YR LSMANFI - 1YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	_CITIDV- _GSIDV-	06/16/2022	206/14/2024	56,556	·····	. 263 . 25. 106 . 66.	421,800 55,490	·	t	254,507 12,071		179,745 48,270		 	(4,439)	{ 		 	
LSMANFI - 1YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	1.06/16/2022	206/22/2023	9,431	····	106.66.	17,900	·	†	3.894		15,571		t	(13,605)	(t	†
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/16/2022	206/14/2024	3,773		106 . 87	9,680		I	5,841		9,400		I	(12,027)	í [I	
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	_06/16/2022	206/14/2024	41,498		106 . 77	108,240		ļ	65.310		105,483		ļ	(11,915))		ļ	
LSMANFI - 3YR	INDEX LIAB	EX5	. Equity / Index	GSIDV-	.1.06/16/2022	206/16/2025	46,213 53,758		. 106 . 77	144,060	ļ				136,810 174,387			(12,455)	\ 			·
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	06/16/2022	206/16/2026	53,/58	ļ	106 . 66	190,380	L		.1	1	1/4,38/	L	L	(30,869)) [L	L	

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	Description						1							İ								
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for						1		Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,		1	1		Rate or	Undiscounted		1	Book/			Unrealized	Foreign	L	Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
D	or	Exhibit Identifier	Risk(s)	or Central	Total Dat	Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying	0.4	F = :- \ / = !	Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description USMANEL - 5YR	Replicated INDEX LIAB	rve	(a) _Equity/Index	Clearinghouse	Trade Date 106/16/2022		Contracts 62,247	Amount	(Paid)	Paid248,820	Paid	Income	Value 209.519	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion (12,063)	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	INDEX LIAB	EXS	Equity/Index	UBSDV -	06/16/2022	206/16/2027. 206/22/2023.	16 533			124,490			27,082		73,001			(12,003)				·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	UBSDV -	.1.06/16/2022	206/22/2023.	16,533 9,807		364.36	48,650			10.583		14,165			(6,973)			1	1
S&P MARC 5%	INDEX LIAB	EX5	_Equity/Index	UBSDV -	06/16/2022	206/22/2023.	22,978		360 . 08	151,700			33,001		72,984			(52,846)				
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	.UBSDV	06/16/2022	206/14/2024.	5,324		358 . 29	55,480			33,476		46,401			(58,998)				
SP500LV5 SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV	.1.06/16/2022	206/22/2023.	32,531		355 . 54	213,120 237,930			46,363 51,760		136,882 217,413			(2,765)				·
SP500LV5	INDEX LIAB	EX2	Equity/Index Equity/Index	JPMDV - JPMDV -	06/16/2022	206/22/2023. 206/22/2023.			348 .03 341 .89	237,930		+						(12,604)			ł	·
SP500LV8.	INDEX LIAB	EX5	Equity/Index	WFGDV -		206/14/2024	4.599		550.63	100.280			60.507		83.885			(8,618)				·
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	BOADV -	I 06/16/2022	06/22/2023	167		30.046.77	106,000			23,059		161,000			(13,011)				
S&P 400 MIDCAP	INDEX LIAB	EX5	_Equity/Index	MSIDV-	06/16/2022	206/22/2023.	954		2,229.35	34,755			7,561		52,451			(21,687)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/16/2022	206/22/2023.			11, 127.57	52,470			11,414		1			(8,904)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2022	206/22/2023.			11,194.33	87,462			19,027		149,750			(9,037)				·
RUSSELL 2000 BESGUVCX - 2YR	. INDEX LIAB	EX5EX5	. Equity/Index . Equity/Index	PARDV- CITIDV-	06/16/2022	206/22/2023. 206/21/2024.	1,273 2,601	····	1,658.08 923.81	35,910 72,000	·	+	7,812 44,085		52,878 41,600			(9,257) (8,107)			t	·
BESGUVCX - 21K	INDEX LIAB	EX5	Equity/Index	CITIDY-	06/22/2022	206/21/2024.	1,843	ļ	923.81	37,230	ļ	†	8,637		18.329		†	(7,604)			t	·†
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	06/22/2022	206/20/2025.	2.927		923.81	96.930		1	71.888		59.034		İ	(7,522)			İ	1
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	206/22/2026.	3,252		923.81	121,500			98,012		80,589			(6,335)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	206/22/2027	3,685		923 .81	150,280			127,045		106,468			(16,231)			ļ	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	.WFGDV	06/22/2022	206/27/2023.	43		29,751.53	25,480			5,911		38,554			(2,136)			ļ	
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX2	_Equity/Index _Equity/Index	MSIDV- BARDV-	06/22/2022	2 06/27/2023. 2 06/27/2023.	6,400 355		11,527.71				15,144 1,993		13,052			(9, 399)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	06/22/2022	206/21/2023.	6.701			74.880		+	45.849		64.639			(14,620)			†	·
S&P MARC 5%	INDEX LIAB.	FX5	Equity/Index	BOADV -	06/22/2022	206/27/2023	12.844		356.71	113,160			26 252		77,119			(29, 275)			1	1
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -		06/27/2023.	11,727		365 . 67	58,800			13,641		21,037			(1,740)			I	
S&P MARC 5%	INDEX LIAB	EX5	_Equity/Index	BOADV -	06/22/2022	206/27/2023.	16,194		359 . 94	117,740			127.314		66,450			(3,297)				ļ
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	.MSIDV-	06/22/2022	206/27/2023.	1,552		262 . 1						746			(2,571)				
SPMAESSE - 1YR SPMAESSE - 2YR	. INDEX LIAB	EX5	_Equity/Index	MSIDV- MSIDV-	06/22/2022	206/27/2023. 206/21/2024.		ļ	259 . 26 263 . 38	13,260		+	3,076		2,239 10,188			(44, 158) (65, 650)			ł	·
SP500LV5	INDEX LIAB	EX3	Equity/Index Equity/Index	MSIDV-	06/22/2022	206/21/2024.	27.978		357 .88	20,480 177,600			41,201		89.789			(3,795)				·
SP500LV5.	INDEX LIAB	FX5	Equity/Index	MSIDV-	06/22/2022	206/27/2023.	26,812		350.67	264,040			61,254		209,388			(75, 292)			1	1
S&P 400 MIDCAP	. INDEX LIAB	EX5	. Equity/Index	PARDV -		206/27/2023.	357		2,218.52	15,264			3.541		26,083			(45,242)			I	
FIDMFYDN - 1YR	. INDEX LIAB	EX5	_Equity/Index	CITIDV-	06/23/2022	206/28/2023.	55,778		264 . 86	302,820			71,087		34,605			(8,772)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	06/23/2022	206/21/2024.	43,636		263 . 54	359,950			220,706		135,756			(11,159)				·
LSMANFI - 1YRLSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	06/23/2022	206/28/2023. 206/28/2023.	22,575 22,575		107 .79 106 .73	35,280 44,880					20,812 32,917			(12,882)				·
LSMANFI - 2YR	INDEX LIAB	EXS	Equity/Index	GSIDV-	06/23/2022	206/21/2024	34.804		106.31	102,490			62.843		91.385			(10,130)				·
LSMANFI - 2YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	1.06/23/2022	206/21/2024	33,863		107.69	80,640			49,445		68 . 136			(8,509)			1	1
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	206/23/2025.	35,745		107 . 69	104,500			77,649		88,582			(8,315)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	06/23/2022	206/23/2026.	41,388		107 . 79	135,960			109,771		112,535			(15,416)			ļ	
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/23/2022	206/23/2027.	46,092		107 .79	166 , 110			140,519		133,569			(7,439)			ļ	
RAINBOW	. INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV - PARDV -	. 1.06/23/2022	206/28/2023. 206/28/2023.	2,500 640	·····	1.02 3.446.59	62,000	·	+	14,554 7,024		100,750			(23,079)			t	·
MSDB - 1YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	06/23/2022	206/28/2023.	19,316	ļ	269 . 57	92,820		†	21,789		954		†	(6,952)			t	†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	206/23/2025.	10,605		266 . 4	136,920		I	101,738		54 , 147		[(11,029)			I	
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	206/28/2023.	4,347		277 . 18	27,960			6.564		12,910			(33, 168)				ļ
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022		14,126	ļ	285 . 74	87,750	ļ	· 	53,805		56,199	ļ	ļ	(27, 292)	ļ	ļ	ļ	·}
MSDG - 1YR MSDG - 2YR.	. INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	. 1.06/23/2022	206/28/2023. 206/21/2024.	20,260	ŀ	286 . 28	133,400 217,140	·	+	31,315		127,299 214,509			(27,748)			t	·
NSUG - 21K	INDEX LIAB	EX5	_Equity/Index _Equity/Index	JPMDV -		206/21/2024.		l		111,600		†						(28,912)			t	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	06/23/2022	206/28/2023.	11,707	L	365.93	58,800		1	13,803		21,214		İ	(9,135)			I	I
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.06/23/2022	206/28/2023.	15,888	[360 . 19	116,280			27,297		65,106			(43,919)				
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	. Equity/Index	. JPMDV	06/23/2022	206/21/2024.	6,411	ļ	358 . 4	72,680	ļ		44,564		63,229		ļ	(66, 337)			ļ	
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	206/28/2023.	27,873	ļ	359.23	176,640	ļ		41,466		73,529			(5,530)			ļ	·
SP500LV5SP500LV5	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	. 1.06/23/2022	206/28/2023. 206/28/2023.			351.65 341.66				62,631 5,221		190,734 15,374			(7,408)			·	·
SP500LV8.	INDEX LIAB	EX5	Equity/Index	PARDV -	06/23/2022	206/21/2024.		ļ	556.3		ļ	†	36.140		43.973		·	(23,950)			t	†
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV -	06/23/2022	206/28/2023.	2.937		169.23	5,600		1	1,315		9,251			(16,074)			İ	
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	PARDV-	06/23/2022	206/28/2023.	150		30,616.00	96,324			22,612		138,491			(15,821)				
S&P 400 MIDCAP	INDEX LIAB	EX5	_Equity/Index	MSIDV-	06/23/2022	206/28/2023.		ļ	2,256.61	64,650	ļ		15,177		92,368	ļ	ļ	(21,777)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	206/28/2023.			11,697.68	63,630			14,937		1			(12,105)			ļ	ļ
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	EX5EX5.	Equity/Index	MSIDV- PARDV-		206/28/2023.	1,285	ļ	11,650.88		 	+	20,560		135,526		 	(2,430)			ł	·
SPMAESSE - 1YR	INDEX LIAB	FX5	Equity/Index Equity/Index	BOADV -	06/23/2022	206/28/2023.	2,711	l	264 .65	9,800		†	2,483		529			(8,889)			t	†
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	06/29/2022	207/05/2023.	5,809	İ	258 . 45	35,850		1	9,083		6,050		İ	(12,110)			I	T
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	06/29/2022	206/28/2024	1,549		257 . 42	14,920					7,079			(4,798)			I	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-		207/05/2023	4,400	ļ	11,658.26	48,840			12,374				ļ	(17,010)			ļ	ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Fauity/Index	WEGDV -	06/29/2022	07/05/2023	29	I	30 719 01	19 350	1	1	4 903	1	30 851		I	(8 013)	1		1	1 1

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	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
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	Generation	Schedule/ Exhibit	Risk(s)	Counterparty or Central		Date of Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	Current Year's (Amortization)/	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WFGDV	_06/29/2022_	07/05/2023	32		. 30, 191.51	68,600			17,380		80,008	(======		(21, 292)	g			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	.06/29/2022.	06/28/2024	5,300		. 357 . 02	63,840		ļ	39,712		56,507		ļ	(14,084)				-
S&P MARC 5%S&P MARC 5%	. INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV - JPMDV -		07/05/2023 07/05/2023.			. 354 .87	85,870 56,800		·····	21,756		64,709			(30,921)				-
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	.06/29/2022	07/05/2023	16,180		359.17.	124,700		İ	31,594		77 , 148			(42,352)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV	_06/29/2022_	07/05/2023	22,549		. 360 . 44	147,420		ļ	37,350		50,236			(5,296)				
SP500LV5 BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	WFGDV - JPMDV -	.06/29/2022.	07/05/2023. 07/05/2023.	17,634		. 354 . 22	170,800 21,360		ļ	43,274		99,344			(3,304)				
BESGUVCX - 2YR	INDEX LIAB	FX5	Equity/Index	JPMDV -		06/28/2024	863		921.19	26.320		İ	16.373		19,180			(3,588)				1
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	.06/29/2022.	06/28/2024	1,079		918.41	34,300			21,337		25,388			(3,564)				
BESGUVCX - 3YR BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -		06/27/2025	1,187		. 919 . 34	42,900		ļ	32,096		33,913			(3,280)				
BESGUVCX - 4YK	. INDEX LIAB INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV JPMDV -	.06/29/2022.	06/29/2026 06/29/2027.	1,403 1,511		917 .49 917 .49	56,940 65,520		t	46,210 55,645		47 ,858 57 ,266		t	(2,871)				+
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2022.	07/05/2023	262		. 2.308.99	11,580			2.934		18,219		I	(12,699)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV -	1.06/29/2022	07/05/2023.	349		1,709.05	11,586			2,935		20,399			(18, 166)		ļ	 	
NASDAQ 100 MSDB - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV- MSIDV-		07/06/2023	243		. 11,492.21	51,212			13,116		81,510 992			(21,754)				+
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	06/30/2022.	07/06/2023	8,641		. 354 . 8	87,730			22,469		65,281			(5,447)				1
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	06/30/2022_	07/06/2023	10,871		. 365 . 92	55,380		ļ	14,184		21,233			(31,600)				-
MSDB - 3YRS&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- JPMDV-	06/30/2022 .06/30/2022	06/30/202507/06/2023.	5,278 16,446		. 268 . 97	65 ,240 127 ,440		····	48,900		24,186 76,198			(10, 132)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.06/30/2022	07/06/2023	6,491		278.67	40,860			10,465		16,121			(28, 253)				
MSDC - 2YRMSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	06/30/2022.	06/28/2024	17,310		. 284 . 49	121,920		ļ	75,948		76,309			(22,467)				ļ
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-		07/06/202306/28/2024	18,903 22,754		. 286 . 81	113,940 178,750		ł	29,182		113,531			(113,279)				+
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	07/06/2023	71.146		263 . 45	456,840		İ	117,003		70.086			(8,048)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	.Equity/Index	CITIDV-	06/30/2022	06/28/2024	32,167		. 262 . 39	294,100			183,205		115,988			(36,659)				
S&P MARC 5% - 2YR SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV- MSIDV-	06/30/2022_ 06/30/2022_	06/28/2024.	5,296 22,254		. 357 . 31	64,030 147,840			39,886		55,652			(41,293)				-
SP500LV5	INDEX LIAB	FX5	Equity/Index Equity/Index	MSIDV-	06/30/2022	07/06/2023	17,630		354.3	166,530			42,651		100.022			(5,058)				-
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	_06/30/2022_	07/06/2023	1,734		. 346 . 34	11,640			2,981		8,003			(5,495)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV	06/30/2022.	07/06/2023			. 105 . 59	20,400		ļ	5,225		18,549			(6,816)				
LSMANFI - 1YR LSMANFI - 2YR	INDEX LIAB INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSIDV- GSIDV-	06/30/2022. 06/30/2022	07/06/2023			. 105 . 16	22,160 54,230			5,675 33,782		21,214			(10.327)				-
LSMANFI - 3YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	06/30/2022	06/30/2025	13,126		105 . 59	51,940			38,931		45,927			(4,780)				
S&P 400 MIDCAP ISMANFI - 4YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	_06/30/2022_	07/06/2023			. 2,259.84 105.7	41,648		ļ	10,667		57,802 64,891			(12,832)				-
LSMANFI - 4YK	INDEX LIAB	EXO	Equity/Index Equity/Index	GSIDV- GSIDV-	.06/30/2022 .06/30/2022	06/30/2026. 06/30/2027.	17,814		. 105 . 7	76,380			62,039		64,891			(12,832)				+
DJ EURO STOXX 50	INDEX LIAB	EX5.	Equity/Index	BARDV -	_06/30/2022_	07/06/2023	666		3,527.41	51,750			13,254		105,950			(11,947)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV		07/06/2023	4,500		. 11,503.72	48,600		ļ	12,447					(8,439)				
RAINBOWRUSSELL 2000	. INDEX LIAB	EX5	Equity/Index Equity/Index	MLIDV- PARDV-	.06/30/2022.	07/06/202307/06/2023.	2,200 878			48 , 180 34 , 035			12,340		74,526			(22,880)				+
DOW INDUSTRIAL	. INDEX LIAB	EX5.	Equity/Index	MSIDV-	_06/30/2022_	07/06/2023.	136		. 30,836.98	92,274			23,633		132,546			(10,890)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	07/07/2022.	07/12/2023	859		. 928 . 02	18,800		ļ	5,088					(3,884)				+
BESGUVCX - 1YR BESGUVCX - 2YR	INDEX LIAB	EXS	Equity/Index Equity/Index	JPMDV - JPMDV -		07/12/2023. 07/05/2024.	1,611		917 . 78	43,800		ł	11,855 19,508		22,587		 	(2,605)				+
BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	07/07/2022.	07/07/2025	859		923 . 37	31,200		I	23,559		23,152		[(2,613)				1
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	07/07/2022_	07/07/2026. 07/07/2027.	1,074		. 928 . 95	40,400		ļ	32,983		31,718			(28,718)				+
BESGUVCX - 5YR S&P MARC 5%	. INDEX LIAB	EXS	Equity/Index Equity/Index	JPMDV - BOADV -	_07/07/2022_ _07/07/2022_	07/07/2027	1,289 14,005		. 928 . 95 . 356 . 65			ł	44,536 31,262		43,068			(12,263)				+
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV	_07/07/2022_	07/12/2023	10,084		. 364 . 86	49,320		İ	13,349		23,222		İ	(4,590)				1
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV		07/12/2023	18,487		. 360 . 22	122,760			33,227		78,429			(2,506)				
S&P MARC 5% - 2YR SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV- GSIDV-	07/07/2022. .07/07/2022.	07/05/2024. 07/12/2023.	3,081 3,105		. 355 . 58	36,520		 	23,056		34,301 750							+
SPMAESSE - 1YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	1.07/07/2022	07/12/2023	2,717		257 .92	17.080		İ	4,623		4,006		İ	(41,572)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV	_07/07/2022_	07/05/2024	1,552		. 257 . 92	13,840			4,623 8,737		7,778			(68,246)				
SP500LV5SP500LV5	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	07/07/2022. .07/07/2022.	07/12/2023. 07/12/2023.	25,392 27,123			167,200 274,480		ł	45,255 74,292		65,739			(1,059)				+
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	.07/07/2022	07/12/2023	991		. 202 . 71	4,460		İ	1.153		1,202	<u> </u>	t	(1,396)		l	İ	1
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	_07/07/2022	07/05/2024	1,981		204 . 13	11,120		ļ	7,020		6,188			(5,460)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WFGDV -	07/07/2022.	07/12/2023	22		. 30,662.70	45,640		ļ	12,353		46,052			(11, 114)				+
DOW INDUSTRIALS&P 400 MIDCAP.	. INDEX LIAB	EAD EX5	Equity/Index Equity/Index	WFGDVWFGDV -	.07/07/2022.	07/12/202307/12/2023.	38			21,960 44,700		t	5,944 12,099		33,283		t	(2,312)			†	†
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV -	07/07/2022	07/12/2023	215		2,295.40	9,300		İ	2,517		14,700		İ	(10,505)				1
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SOCDV-	.07/07/2022	07/12/2023	4,300		. 12,109.05	44,290		ļ	11,988		20.040		ļ	(2,076)				+
RUSSELL 2000RUSSELL 2000	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	.07/07/2022.	07/12/2023. 07/12/2023.	283 283		.1,716.51 1,753.67	42,250 8,350		 	11,436		30,342		 	(10,935)				+
NASDAO 100	INDEX LIAB	EX5	Fauity/Index	BOADV -	07/08/2022	07/12/2023	4 300		12 125 69	43 860	ļ	t	11 905		12,029	····	t	(23 037)			†	†

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income	l	Type(s)	Exchange,		1			Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying	5	Quality of	and at
D	or	Exhibit Identifier	Risk(s)	or Central	Totale Det	Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying	0.4.	F = :- \ / = !	Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description NASDAQ 100.	Replicated INDEX LIAB	Identifier	(a) _Equity/Index	Clearinghouse	Trade Dat 07/08/2022		Contracts 297	Amount	(Paid)	Paid 73,296	Paid	Income	Value 19.896	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
MSDB - 1YR	INDEX LIAB	EXS	Equity/Index	MSIDV-	07/08/2022	207/12/2023. 207/12/2023.	16,655			92.400			25,081		2,460			(9,424)				·
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	PARDV-	1.07/08/2022	207/12/2023.	1,017		1.765.82	37.800			10.260		40.754			(12,665)				·
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	1.07/08/2022	207/08/2025.	14,006		266 . 55	180,560			136,510		74,255			(5,239)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	207/12/2023.			275 . 27	50,800			13,789		30 , 123			(43,955)				
MSDC - 2YR MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-		207/08/2024.	6,895 		285 . 46 285 . 78	41,800			26 ,489 47 ,855		28,751 196,114			(40,995)				·
SP500LV5	INDEX LIAB	EV5	Equity/Index Equity/Index	MSIDV- JPMDV-	07/08/2022	207/12/2023. 207/12/2023.			360 . 79	176 , 300 164 , 430			44,633		62,217			(47,055)				·
SP500LV5	INDEX LIAB	FX5	Equity/Index	JPMDV -	07/08/2022	207/12/2023.	27,419		353.52	285.000			77 .361		178.555			(143, 484)				
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	I 07/08/2022	07/08/2024.	41,765		285 . 49.	379,610			240,566		410,943			(16,863)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022				263 . 19	575,510			156,217		98,268			(73,508)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	207/12/2023.	118		31,369.48	67,636								(12, 174)				
FIDMFYDN - 2YR S&P 400 MIDCAP	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	CITIDV- PARDV-	07/08/2022	207/08/2024. 207/12/2023.				586,450 48,830					63,717			(10,404)				·
SP500LV8.	INDEX LIAB	FX5	Equity/Index	BOADV -	07/08/2022		3.909		563.34	83,000			52.599		57,201			(10,471)				
LSMANFI - 1YR.	INDEX LIAB	EX5	Equity/Index	GSIDV -	07/08/2022	207/12/2023.	16.859		106.34	40,320			10,944		32,810			(6,573)				
LSMANFI - 1YR	INDEX LIAB	EX5	. Equity/Index	.GSIDV	07/08/2022	207/12/2023.	18,732		106 . 66	42,000		ļ	11,401		32,710			(7,660)			ļ	ļ
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	07/08/2022	207/08/2024.	11,239			52,440			33,232		49,802			(7,641)				
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	. 1.07/08/2022	207/08/2024.	19,668 25,288		106 . 44	61,110			38,727		53,768 78,810			(6,501)				·
LSMANFI - 4YR	INDEX LIAB	EXO	Equity/Index	GSIDV-	07/08/2022		26,225		106 . 55	103,880			84,881		86,478			(5,161)				·
LSMANFI - 5YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	07/08/2022		31,844		106.55	135,660			115,817		109,350			(9,579)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	PARDV -	.1.07/08/2022	207/12/2023.	1,500		1.01	20,700					30,213			(4,619)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	_WFGDV	07/08/2022	207/12/2023.	485		3,467.97	38,420			10,429		67,458			(29, 118)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	. JPMDV -	07/08/2022		3,081		355.07	36,850			23,353		36,328			(12,361)				ļ
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	.1.07/08/2022	207/12/2023. 207/12/2023.			356 . 14 364 . 34	116 ,790 49 ,580		+	31,702		96,369			(30,113)			+	·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	JPMDV -	07/08/2022	207/12/2023.	18,487		359.7	120,780			32,785		85,533			(2,996)				
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	MSIDV-		207/18/2023.	5.200		11.728.53	57 ,720			16,579		1			(10,960)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	_ JPMDV	07/13/2022	207/18/2023.	540		921 . 41	12,050			3,461		6,630			(4,045)				ļ
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	07/13/2022	207/18/2023.	2,054		923 . 26	44,080			12,661		23,251			(4,294)				ļ
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5EX5	.Equity/Index Equity/Index	JPMDVJPMDV -	07/13/2022	207/12/2024. 207/12/2024.	1,189 1,189		926 . 97 923 . 26	32,230 34,210		·	20,633 21,901		23,643 25,562			(3,969)			·	+
BESGUVCX - 3YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	07/13/2022	07/11/2025	1.405		923.26	47 .450			36.073		38.020			(3,516)				·
BESGUVCX - 4YR.	INDEX LIAB	EX5	Equity/Index	JPMDV -	I 07/13/2022	07/13/2026	1.513		923.26	56,980			46,757		48,235			(18,519)				
BESGUVCX - 5YR	. INDEX LIAB	EX5	_Equity/Index	JPMDV	07/13/2022	207/13/2027.	1,730		923.26	70,240		ļ	60,161		61,704			(12,084)				.l
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV -	07/13/2022	207/18/2023.			353 . 68	74,480		ļ	21,394		67,208			(20,587)			ļ	ļ
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5EX5	. Equity / Index	JPMDV - JPMDV -	. 1.07/13/2022	207/18/2023.	10,097 12,902		364 . 38 360 . 1	48,600 82,800		+	13,960 23,783		27 , 113			(4,167)			+	·
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	_Equity/Index _Equity/Index	JPMDV -	07/13/2022				355 .47	33,200		†	21,254		32,583			(1,392)			·	·
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	BOADV -		207/18/2023.	1,556		263 . 79	5,600		1	1.609		506			(1,802)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	. Equity/Index	BOADV -	07/13/2022	207/18/2023.			256 . 85	45,540			13,081		11,619			(38,638)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	07/13/2022	207/12/2024	1,556	.	257 .36	14,360	ļ	}	9,193		7,328	 	ļ	(63,403)		ļ	}	·}
SP500LV5SP500LV5	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV		207/18/2023. 207/18/2023.	21,419 24,603		358 . 61 352 . 39	155,400 255,000		·			85,560			(4,694)			·	·
SPLV5UE - 1YR	INDEX LIAB	FX5	Equity/Index	BOADV -	07/13/2022	207/18/2023.	3,975		201.07	18,880		t	5,423		7.403		†	(10,197)			t	†
SPLV5UE - 2YR	INDEX LIAB	EX5	.Equity/Index	BOADV	.1.07/13/2022	207/12/2024.	2,484		200 . 87	16,650			10,659		10,894			(7, 295)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	_Equity/Index	BARDV -	.1.07/13/2022	207/18/2023.	19		30,003.47	41,010			11,780		53,656			(3,021)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BARDV -	07/13/2022	207/18/2023.	58		30,649.69	29,340		-	8,428		44,059		ļ	(4,326)			-	ļ
S&P 400 MIDCAP RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV		207/18/2023. 207/18/2023.	394 695		2,274.78 1,719.13	12,150 17,400		†	3,490 4,998		20,308 28,814			(16,112)			·	·
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/14/2022	207/10/2023.	3.000		0.99	64.800		†	18.792		93.788		t	(1,529)			†	†
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BARDV	I .07/14/2022	207/19/2023.	530		3,403.40	48,960			14,198		93,645			(22,568)				
SPDR GOLD	. INDEX LIAB	EX5	_Equity/Index	_WFGDV -	07/14/2022	207/19/2023.	3,138		161 .87	6,150			1,784		11,071			(13,834)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022		147		30,905.84	90,765			26,322		125,930		ļ	(22,713)				ļ
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	SOCDV - PARDV -	07/14/2022	207/19/2023. 207/19/2023.			11,768.40	55,640 91,350		 	16,136		135.869			(25,672)			†	·
MSDB - 1YR	INDEX LIAB	EX5 EX5	. Equity/Index . Equity/Index	MSIDV-	07/14/2022	207/19/2023.			11,721.32	103,250		†	26,492 29,943					(12,838)			†	†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.07/14/2022	207/14/2025.	12,486		267 .99	153,780		I	117 . 119	1	61.968		İ	(14,768)			I	T
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	207/19/2023.	4,007		273 . 43	29,590			8,581		22,400			(28,966)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	207/12/2024.	17,120		281.94	117,500		ļ	75,328		94,567			(22,418)				ļ
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	07/14/2022		17,594 17,242		283 .9	116,500	ļ	}	33,785		148,925		}	(54,496)				·
MSDG - 2YRFIDMFYDN - 2YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	.MSIDV- CITIDV-	07/14/2022				281 .91 263 .12	178 , 360 433 , 580	·	t	114,345 277,963		208,838 169,242		····	(113,665)			†	·
FIDMFYDN - 1YR	. INDEX LIAB	FX5	Equity/Index	CITIDY-	07/14/2022	207/12/2024.	77,675		264 . 18.	457 , 150		t	132,574		72,439		t	(4,157)			†	· †
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/14/2022	07/19/2023	19,674		106.63	43,890		I	12,728		35,317			(18, 269)			I	
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.07/14/2022	07/19/2023	7,495		106 . 63	16,720			4,849		13,454			(10,242)				
ISMANEL - 2YR	INDEX LIAB	FX5	Fauity/Index	GSIDV-	1 07/14/2023	07/12/2024	47 780		106 52	145 350	1	1	93 182	1	129 067		Ι	(8,816)	l		1	1 1

Company Comp								Showing o	II Ontions C	one Floore (College Sween	o and Farwar	do Onon ao a	f Current Stat	tomont	Data							
Controlled Con	1	2	3	1 1	5	T 6	7	Snowing a									17	18	T 10	20	21	22	23
Controlled Property Propert	1	Description of Item(s) Hedged,	3				,	0	ğ		Cumulative Prior Year(s)	Current Year Initial	13	14	15	10	17		19	20	21	22	Hedge
Property Property		Income Generation		of	Counterparty			Number of	Notional	Rate or Index	Undiscounted Premium	Undiscounted Premium	Current Veer	Adjusted			Valuation	Foreign Exchange		To Carrying	Potential	Quality of	at Inception and at
Control Cont		Replicated	Identifier	(a) ´			e Expiration	Contracts		(Paid)	` Paid ´			Value	Code	Fair Value			` Accretion ´				
Control Cont			EX5		GSIDV-	.1.07/14/2022										71,989							
Section March Ma	LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	07/14/2022	207/14/2026.	36,537		106 . 63	143,130			117,550		119,499			(14,759)				
## 15		INDEX LIAB				-07/14/2022	207/14/2027.	39,348		. 106 . 63				142,547									
98 AMER 1997 144. 141.	S&P MARC 5%	INDEX LIAB	EX5	Equity/Index		07/14/2022	07/19/2023	7.608		352.04	71.820			20.828		70.144			(20,699)				·····
See No. 200 Col. 100				Equity/Index			207/19/2023.	10,144								25,957			(3,676)				
Section Sect	S&P MARC 5%	INDEX LIAB				. 1.07/14/2022	207/19/2023.	12,680			29 250			24,143 18,752		28 905			(38,842)				
Section Sect	SP500LV5	INDEX LIAB	EX5	Equity/Index	.JPMDV	07/14/2022	207/19/2023.	21,160		358.09	156,220			45.304		85,707			(6,475)				
Process March Ma						. 1.07/14/2022								77 , 155									
	SP500LV5SP500LV8			Equity/Index				1,770		554.38	41.580			26,656		33.827			(4,816)				
State Stat	RUSSELL 2000	. INDEX LIAB		Equity/Index	PARDV -	07/14/2022	207/19/2023.	1,288		1,722.87	41,140			11,931		51,829			(2,200)				
Section Sect			EX5										·						(3,110)				
Section 2000 Record Line Section Secti	SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV	.07/20/2022	207/19/2024.	2,728		256 . 35	24,780			16,106					(1,880)				
15	NASDAQ 100															0.826							
58 60 19 12 12 13 15 15 15 15 15 15 15				Equity/Index			07/25/2023	208			34,800			10,669									
Section March Ma		INDEX LIAB	EX5	Equity/Index		07/20/2022	207/25/2023.	292		2.356.29	7,210			2,210		8,723			(35,642)				
Section March Ma		INDEX LIAB						17 156		354 85	143 350		·	43 948		134 474			(37 514)				
Section Sect	S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV	07/20/2022	207/25/2023.	9,281		362.32	47,850			14,670		33,765			(9,296)				
Section 2 No. 1972 197	S&P MARC 5%		EX5							. 358 . 77			-										
Security Medical Security	SP500LV5	.INDEX LIAB	EX5.		BOADV -	07/20/2022	207/25/2023.	28.649		359.72	199,980			61,309		107,331			(8,354)				
## SESSIVE 1-100 MEET LINE EST Squiry Finder E11/00 077/9/2022 0725/2023 538 58-55 58-60 2 / 202 1 / 313 07-53 08-60	SP500LV5	.INDEX LIAB				07/20/2022	207/25/2023.			353.5				71,767		175,000			(1,641)				ļ
RESPOYCE - PR. ROSE 148 E55 Early (new. 1710)	BESGUVCX - 1YR		.EX5 FX5		CITIDY-									2 023		1 313			(3,976)				
Second S	BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/19/2024.	1,183		931.79	31,680			20,590		14,573			(6.694)				
PSSINCE - 4R MSEL 1/8 DS Equi 1/ Index 1/19 07 /21 /222				Equity/Index	CITIDY-	07/20/2022	207/19/2024.	2,151						37,957					(6,675)				
SPYING FIRE 148, E15, Equity Irinday Botton	BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	_CITIDV	07/20/2022	207/20/2026.	2,903			106,650			88,035		64,687			(1,193)				
SP VILLE PR							207/20/2027.							112,024					(909)				
DOWN LOSSIFIAL		INDEX LIAB	FX5				07/19/2024	994			7.240		-	4.706		4.829							
DI END STORE 50 NOEK 1.8E 25.5 Equity nidex PAGY 0.7(21/2022) 0.7(26/2023) 5.66 5.68 5.68 5.65 5.3 5.68 0.8 4.267 2.5 5.64 (7.10) 0.8	DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	.BOADV	07/20/2022	207/25/2023.	19		. 31,683.59	31,440					21,694			(7,111)				
SPER GOLD MODEL LIAB ESS Equity Index PAROV 07/21/2022 07/26/2023 5.863 159.3 13.860 4.287 22.644 (7,701) DI MODESTRIA MODEL LIAB ESS Equity Index PROV 07/21/2022 07/26/2023 3.460 50.33 28.560 5.835 10.387 11.546) DI MODESTRIA MODEL LIAB ESS Equity Index PROV 07/21/2022 07/26/2023 3.460 50.33 28.560 5.835 10.387 11.546) DI MODESTRIA MODEL LIAB ESS Equity Index Index SIDV 07/21/2022 07/26/2023 3.460 50.33 28.560 5.835 10.387 11.546) DI MODESTRIA MODEL LIAB ESS Equity Index Ind			EX5										-										
DW MIGSTERIAL NEEL LIAB P.15.	SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV	07/21/2022	207/26/2023.	6,863		159 . 3	13,860			4,287		23,644			(7, 101)				
MSDE - 17R MDEX LIAB EX5 Equi 17 Index MSIDV 07721 17022 0772 2023 13,976 270.03 88.820 21,289 1,706 (6.210)	DOW INDUSTRIAL			Equity/Index		07/21/2022	207/26/2023.							29,127									ļ
MSDC - 17R	MSDB - 1YR	INDEX LIAB	EX5.		MSIDV-	07/21/2022	207/26/2023.	13,976		270 . 03	68.820		1	21,289		1,706			(8,210)			İ	<u> </u>
MSDC - 17R	MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV	_07/21/2022	207/21/2025.	11,332		268 . 71	138,300		ļ	106,228		54,368			(10,885)			ļ	ļ
MSG				Fauity/Index		07/21/2022	07/19/2024																
	MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2022	07/26/2023	23,272		283 . 88	147,840			45,733		194,761			(48, 234)				
FIDINFON - 1/NR NOPE LIAB EXS Equity/Index SIDV 07/21/2022 07/26/2023 57.867 266.12 351.120 108.615 35.125 (10.00)			EX5	Equity/Index		. 1.07/21/2022	207/19/2024.						+			358,801							
SMAMF - 1VR INDEX LIAB EV5 Equity/Index SSIDV 07/21/2022 07/26/2023 16,785 107.13 37.800 11.693 25.892 (10.030)	FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	207/26/2023.	57,867		266 . 12	351,120		!	108,615		35,125			(9,045)				
SAMARF - 27R INDEX LIAB EX5 Equity Index SSIDV 07/21/2022 07/19/2024 22, 042 107.10 107.02 79,800 51,939 64,658 68,644	LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	07/21/2022	207/26/2023.	16,785		107 . 13	37,800		ļ	11,693		25,892			(10,030)			ļ	ļ
SMANF - 2YR			. Ex5 FX5	. <u>Equity/Index</u> Fauity/Index		07/21/2022	07/19/2023.						†	11,254 51 939								·····	t
SMANF - 3YR NDEX LIAB EX5 Equity/Index SSIDV 0.7/21/2022 0.7/21/2026 34,502 107,13 102,300 78,511 82,041 (7,909)	LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/21/2022	207/19/2024.	27.042		. 107 . 13	81,490			53,039		65,656			(8,499)				
SMANF - 5VR INDEX LIAB		INDEX LIAB				. 1.07/21/2022	207/18/2025.	28,907					· 	78,511					(7,909)				
SPFOILVE INDEX LIAB	LSMANFI - 5YR	INDEX LIAB	EX5			_07/21/2022					158,000		1	136,031		120,642							<u> </u>
S&P MARC 5% NDEX LIAB	SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV	07/21/2022	07/19/2024.	4,306		560 . 92	92,620			60.283		66 , 071			(34,884)				
S&P MARC 5% INDEX LIAB EX5 Equity/Index UBSDV- 07/21/2022 07/26/2023 9,228 384.4 48,180 14,904 19,015 (15,724) 38P MARC 5% INDEX LIAB EX5 Equity/Index LBSDV- 0.07/21/2022 07/26/2023 23,210 880.82 153,550 47,499 81,125 1 (16,797) (17,977) (17,977) (17,977) (17,977) (18,977) (17,977)			FX5	Equity/Index Fauity/Index			07/26/2024						†					l				 	t
NASDAQ 100. INDEX LIAB	S&P MARC 5%	INDEX LIAB		Equity/Index	UBSDV	.07/21/2022	07/26/2023.	9,228		364 . 4	48 , 180			14.904		19,015			(15,724)				
SRP 400 MIDCAP INDEX LIAB	S&P MARC 5%	INDEX LIAB	EX5		.IUBSDV -	.1.07/21/2022	207/26/2023.	23,210			153,550		-			81,125			(16,917)				
NASDAQ 100. NDEX LIAB. EX5 Equity/Index PARDV 07/21/2022 07/26/2023 285 12,404.88 69,480 21,493 87,214 (47,999) RUSSELL 2000. NDEX LIAB. EX5 Equity/Index PARDV 07/21/2022 07/26/2023 1,416 1,814.65 44,200 13,673 40,401 (59,009)	S&P 400 MIDCAP	INDEX LIAB		Equity/Index	PARDV-	07/21/2022	207/26/2023.	1,158		2.350.13	68,040			21,047		79,876			(10.990)				
	NASDAQ 100		EX5																				
			EX5										İ										<u> </u>

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	. WFGDV	07/21/2022	207/26/2023.	23,411		353 . 94	237,330			73,416		161,621			(6,047)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	.JPMDV	07/27/2022	08/01/2023.	1,920		934 . 44	42,480			13,845		13,982		ļ	(9,429)			ļ	·
BESGUVCX - 1YR BESGUVCX - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index	JPMDV- JPMDV-	07/27/2022	08/01/2023.			922 . 26	24,320 75,120			7,926		10,656 43,929			(7,862)				
BESGUVCX - 21K	. INDEX LIAB	EX3	Equity/Index Equity/Index	JPMDV -		207/26/2024. 207/25/2025.	2,667		932.57	94,000			49,558 72,685		62.809			(7,496) (7,144)				+
BESGUVCX - 4YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	07/27/2022	07/27/2026	3.094		933.51	119.770			99.448		86.970			(31,552)				·
BESGUVCX - 5YR.	INDEX LIAB.	EX5	Equity/Index	JPMDV -	07/27/2022	07/27/2027	3,414		933 . 51	142,720			123,352		108,854			(4,699)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	07/27/2022	08/01/2023.	15,016		358 .9	126,900			41,359		82,000			(32, 199)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.JPMDV		208/01/2023.	3,893		367 . 53	18,900			6,160				ļ	(4,736)			ļ	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.JPMDV	.1.07/27/2022	08/01/2023.	19,465		362 . 85	129,500			42,206		69,142			(4,267)				ļ
S&P MARC 5% - 2YR SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV- GSIDV-	07/27/2022	207/26/2024. 208/01/2023.	3,059 5,011		266 .96	37,730			24,891 5,593		32,071			(6,315) (1,197)				·
SPMAESSE - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSIDV -	.1.07/27/2022	08/01/2023	3.854		259 . 18	25,400			8.278		5.393			(51,020)				·
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/27/2022		1,156		261.25	9,540		·	6,294		4,610			(49,558)				·
SP500LV5.	INDEX LIAB	EX5	Equity/Index	BOADV -	07/27/2022	08/01/2023	31,026		363.06	205,200			66,878		80,480			(9,965)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023.	18,960		355.06	199,320			64,962		128,949		ļ	(2,384)			ļ	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	.BOADV	07/27/2022	08/01/2023.	25		32, 165.39	40,080			13,063		18,540			(2,225)			ļ	ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV	07/27/2022	208/01/2023.	22		32,165.39				3,126		12,427			(11,268)				ļ
S&P 400 MIDCAP NASDAQ 100.	. INDEX LIAB	EX5 FX5	Equity/Index	WFGDV - SOCDV -		08/01/2023.	205 4.400		2,408.70 12,601.47	8,950 45,320			2,917 14,771		11,068			(10,219)				·
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	07/27/2022	208/01/2023. 208/01/2023.	271		1,792.88	41,100			13,395		10,973			(2,163)				+
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV -	07/27/2022	08/01/2023	325		1.839.09	8,700			2,835		3,236			(41,130)				·
FIDMFYDN - 1YR	INDEX LIAB	EX5.	Equity/Index	CITIDY-	07/28/2022	08/02/2023.	94.330		267 . 11	680 .720			223.738		46,297			(6.022)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	07/26/2024.	37,509		268.72	327,240			223,738 216,188		69,745			(13,019)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	MLIDV	07/28/2022	208/02/2023.	1,400		0.98	24,220			7,961 17,210		30,160			(1,318)				ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BARDV -	07/28/2022	208/02/2023.	602		3,575.50	52,360					88,383			(17,479)				
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV - BOADV -	07/28/2022	208/02/2023. 208/02/2023.				5,300								(10,905)				·
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	PARDV -	07/28/2022	208/02/2023.			2.453.57	40.040		+	13,160		41,354			(10,903)				·
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BOADV -	07/28/2022	08/02/2023	4,300		12,717.87	43,860			14,416		41,334			(10,652)				·
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023.	283		12,565.25	79,200			26,031		94.936			(25,585)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	PARDV	07/28/2022	08/02/2023.	1,121		1,839.31	42,840			14,081		34,958		L	(10,919)				L
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	07/28/2022	208/02/2023.	18,392		270 . 14	102,900			33,821		2,608			(9,660)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV	07/28/2022	07/28/2025.	10,885		271.21	130,790			101,308		45,876			(10,817)				·
MSDC - 1YRMSDC - 2YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MSIDV- MSIDV-	07/28/2022	208/02/2023. 207/26/2024.	5,355 9,281		279 .56 281 .81	38,850 86,060			12,769 .56,855		13,971 51,270			(39,973)				·
MSDG - 1YR	INDEX LIAB	EX3 EX5	Equity/Index	MSIDV-	07/28/2022	208/02/2023.	24,183		285.03	160,770			52,842		183,445			(15,200)				·
MSDG - 2YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	07/28/2022	07/26/2024.	21,380		285.32	200,690		·	132,584		214.855			(5,801)				†
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/28/2022	08/02/2023	26,008		107 . 33	61,132			20,093		38,099		I	(6,204)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	.1.07/28/2022	08/02/2023.	9,289		107 .01	23,333			7,669		15,215			(14,232)				ļ
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	07/28/2022	07/26/2024.	15,790		107 .33	49,356			32,607		37,078			(11,683)				ļ
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	07/28/2022	207/26/2024.	36,225			113,229			74,803		85,060			(10,796)				·
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-		207/28/2025. 207/28/2026.	38,083 41,798		107 . 33	139,945		·	108,400		105,322			(10,551)				·
LSMANFI - 4YK	INDEX LIAB	EXS FX5	Equity/Index	GSIDV-	07/28/2022	207/28/2020.	47,371		107 .22	210,798		†	182,309		151,749		t	(4,838)			t	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	07/28/2022	08/02/2023.	14,643		360.5	129,850		1	42,679				I	(33,365)			I	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.BOADV	07/28/2022	08/02/2023.			369 . 55	19,460			6,396		5,453		ļ	(4,784)		L	ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV	07/28/2022	08/02/2023.	19,616		364 . 84	134, 190			44 . 105		53,046		ļ	(50.548)			ļ	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV - BOADV -		07/26/2024	3,039		359 . 41	38,060	·	+	25,144		28,350			(47,999)				·
SP500LV5SP500LV5	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV -	07/28/2022	208/02/2023. 208/02/2023.	18,568		364 . 76 357 . 06	203,300 193,050			66,820 63,451		104,329			(6,053)				·
SP500LV8	INDEX LIAB	FX5	Equity/Index	WFGDV -	07/28/2022	07/26/2024	2.690		580.77	48.160			31.816		23,944			(2,200)				·
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023.	5,500		13,253.26			·	20,113		1			(10,853)				T
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MSIDV-		08/08/2023.	199		2,511.35	8,850			3,053		2,765		I	(4,985)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MSIDV	08/03/2022	08/08/2023.	199		2,408.49	43,650			15,059		17,954			(6, 160)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BARDV -	08/03/2022	208/08/2023.	43		32,681.25	20,048			6,916		13,401		ļ	(1,701)			ļ	· .
DOW INDUSTRIAL	. INDEX LIAB	EX5 FX5	Equity/Index	BARDV	08/03/2022	208/08/2023.	1.471		32,746.87	24,775		+	8,547		4,729			(17,818)				·
SPLV5UE - 1YR S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	MSIDV- BOADV-	08/03/2022	208/08/2023. 208/02/2024.	11,595		204 . 08 	6,840 141,960	·	t	2,360 95,020		1,741		t	(36,689)			ł	·
S&P MARC 5% - 21K	INDEX LIAB	FX5	Equity/Index	BOADV -	08/03/2022	208/02/2024.	17,117		361.49	147,560		†	50,906		71.092		t	(31,328)			t	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	08/03/2022	08/08/2023.	11,871		370.55	58,050		1	20,026		15,277		I	(1,778)			I	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	.1.08/03/2022	08/08/2023.	19,877		366 . 56	126,000			43,468		44,537		I	(7,302)				[
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023.	1,917		267 . 32				2,467		564		ļ	(781)				ļ
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	08/03/2022	08/08/2023.	4,218		259 . 75	29,370			10,132		5,880		ļ	(3,004)			ļ	
SPMAESSE - 2YRRUSSELL 2000.	. INDEX LIAB	EX5EX5.	Equity/Index	MSIDV- BOADV-	08/03/2022	208/02/2024. 208/08/2023.			262 .88 1 .897 .47			· 	4,163 4,167		2,854			(12,780)				·
BESGUYCX - 1YR	INDEX LIAB	ЕХЭ FX5	Equity/Index Equity/Index	JPMDV-	08/03/2022	08/08/2023	2.123		935.28	51.400		†	17.732		285 15.529		t	(3,386)			t	
BESGUVCX - 1YR	. INDEX LIAB		Equity/Index	JPMDV	08/03/2022	208/08/2023.	637		940 .93	13,620	ļ	1	4,699		3,539		t	(2,207)			t	·†
BESCHVCY - 2VR	INDEX LIAB	EVE	Equity/Indox	IDMDV -	1 08/03/2022	08/02/2024	637		043 76	17 590		1	11 767	1	8 027		T	(0,610)			T	†

							Showing a	II Ontions C	aps, Floors, C	Collare Swan	s and Forwar	de Onen as o	f Current Stat	tament	Date							
1	2	3	4	5	6	7	8	9	10015, 0	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty or Central		Date of Maturity or		Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Cost of	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amortization)/	Adjustment To Carrying Value of	Potential	Credit Quality of Reference	Hedge Effectiveness at Inception and at Quarter-end
Description BESGUVCX - 2YR	Replicated INDEX LIAB	Identifier	(a) Equity/Index	Clearinghouse	Trade Date08/03/2022	Expiration 208/02/2024.	Contracts 2,973	Amount	(Paid) . 935.28	Paid 93.520	Paid	Income	Value 62,597	Code	Fair Value 50,468	(Decrease)	B./A.C.V.	Accretion (9,129)	Hedged Item	Exposure	Entity	(b)
BESGUVCX - 3YR	. INDEX LIAB	EX5.	Equity/Index	JPMDV	08/03/2022	208/02/2024.			. 936 . 22	114,900		1	89,583		71,063		İ	(8,788)				İ
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	_JPMDV	08/03/2022	08/03/2026.	3,610		. 935 . 28	145,860			121,811		99,400			(50,961)				
BESGUYCX - 5YR	. INDEX LIAB	EX5	Equity/Index	JPMDV	08/03/2022	208/03/2027.	4,034		. 935 . 28	175,560 204,960			152,410		126,373			(33,855)				ļ
SP500LV5	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPMDV- JPMDV-	08/03/2022	208/08/2023. 208/08/2023.	13,130		. 365 . 74 . 358 . 03	136,160			70,709 46,973		54,835 65,328			(52,323)				†
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/04/2022	08/02/2024.	49,433		269.04	416,290			279.013		92,000			(15,795)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5 FX5	Equity/Index	CITIDY-	08/04/2022	08/09/2023.	84,743		. 267 . 16	599,640	ļ		208,471		45,956		ļ	(8,400)				-
LSMANFI - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.GSIDV- .GSIDV-	08/04/2022	208/07/2023. 208/07/2023.	25,030		107 . 22	63,180		· 	21,739 11,561		38,637			(3,394)				ł
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	206/26/2025.	9,270		106.25	39,200			30,296		29,605			(2,457)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	.GSIDV -	08/04/2022	208/01/2025.	31,519		. 107 . 33	119,000			92,863		87,343			(9,752)				ļ
LSMANFI - 4YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	08/04/2022	206/24/2026. 207/31/2026.			106 . 35	38,160		-	31,713		28,107			(11,650)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/04/2022	207/30/2027.	50,987		. 107 . 22	232,100		1	201,535		163,455		İ	(7,337)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDY-	08/04/2022	08/09/2023.	2,400		0.98	59,760			20,776		73,794			(22, 131)				
DJ EURO STOXX 50 DOW INDUSTRIAL	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	CITIDV- PARDV-	08/04/2022	208/09/2023. 08/09/2023.	346		3,728.31	29,510 89,010		-	10,259 30,945		49,171 95,363			(16,032)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/09/2023.	1,044		2,493.00	64,480			22,417		62,786			(15,838)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	.BOADV	08/04/2022	208/09/2023.	5,500		. 13,311.04	57,200			19,886		1			(13,762)				
NASDAQ 100 RUSSELL 2000	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	PARDV - PARDV -	08/04/2022	208/09/2023. 208/09/2023.	1,416		13,124.68	63 ,700 55 ,350		-	22,146 19,243		63,135 36,089			(50,573)				
SP500LV5	. INDEX LIAB	EX5	Equity/Index	JPMDV -	08/04/2022	208/09/2023.	32,266		. 365 . 61	203,400			70,714					(6,365)				†
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV	08/04/2022	08/09/2023.	13,135		. 357 . 56	137,540			47 ,817		69,630			(8,996)				
SP500LV5	. INDEX LIAB	EX5 FX5	Equity/Index	JPMDV- BOADV-	08/04/2022	208/09/2023.	2,855 3,265		. 348 . 45 . 572 . 15	25,600 71,570					15,289 40,714			(1,131)				ļ
SP500LV8. SPDR GOLD.	. INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV -	08/04/2022	208/02/2024. 208/09/2023.	2,991			4,550		+	1,582		6,646			(30,687)				†
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	08/04/2022	208/09/2023.	24,861		. 270 . 78	123,420			42,908					(9,886)				
MSDB - 3YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	08/04/2022	08/04/2025.	11,677		. 274 . 24	120,280			93,934		41,841			(10,817)				ļ
MSDC - 1YR MSDC - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	08/04/2022	208/09/2023. 208/02/2024.	4,999 9,283		. 278 . 11. . 281 . 76.	39,760		-	13,823		16,430 51,976			(46,993)				ł
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	. 1.08/04/2022	08/09/2023.			283.97	189,000			65,708		221,510			(15,334)				
MSDG - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	08/04/2022	08/02/2024.	25,578		. 284 . 25	252,580			169,288		273,435			(18,646)				
LSMANFI - 2YR S&P MARC 5% - 2YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	.GSIDV- .MSIDV-	08/04/2022	208/02/2024 208/02/2024	37,082		. 107 . 22	122,000		-	81,769 99,430		89,315 110,844			(37, 151)				·
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-		08/09/2023.	11,815 17,036		362.83	149,420			51,947		70,084			(30,364)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV	08/04/2022	08/09/2023.	11,815		. 371.93	58,050			20 , 182		16,369			(2,641)				
S&P MARC 5%RUSSELL 2000	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- BOADV-	08/04/2022	208/09/2023. 208/15/2023.	19,509		. 368 . 29 1 . 957 . 43	122 , 120 10 , 620		-	42,456		43,291			(14,983)				ł
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	SOCDV-	1.08/10/2022	08/15/2023.	4,600		. 13,378.32	60,260		<u> </u>	21,917		19		İ	(18, 499)				İ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV -	08/10/2022	08/15/2023.	42		. 33,142.96	28,560			10,387		5,571			(30,478)				
DOW INDUSTRIAL	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	PARDV- MSIDV-	08/10/2022	208/15/2023. 208/15/2023.	45		. 33 , 109 . 65				27,059 44,583					(13,889)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-		08/15/2023.	11.546		. 371.76	55,860			20,316		17 . 343			(8, 146)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023.	16,769		. 365 . 57	121,390		ļ	44,150		53,110		ļ	(3,747)				
S&P MARC 5% - 2YR SPMAESSE - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	08/10/2022	208/09/2024. 208/15/2023.	6,048		. 364 . 85	64,900		·	44,053		49,022		 	(5,505)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	08/10/2022	08/15/2023.	3,437		261.82	22,140			8.052		3,526			(45,538)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	08/10/2022	208/09/2024.	1,146		. 261.29	10,710					4,893		ļ	(39, 225)				ļ
SP500LV5SP500LV5	.INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MSIDV- MSIDV-	08/10/2022	208/15/2023. 208/15/2023.	28,098		. 367 . 84 . 361 . 5	183 , 150 157 , 760	·	+	66,612		42,692 60,757		 	(9,341)				†
BESGUYCX - 1YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	08/10/2022	08/15/2023.	1,803		942.02	37,570			13.664		8,174			(9, 194)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-		08/15/2023.	1,591		943.91	31,800			11,566 49,721				ļ	(8,459)				ļ
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5FX5	Equity/Index	MSIDV- MSIDV-	08/10/2022	208/09/2024	2,651 2,439		942.02		ļ	·	49,721		34,608		 	(7,256)	ļ		 	
BESGUVCX - 2YK	INDEX LIAB	EX5.	Equity/Index Equity/Index	MSIDV-	. 1.08/10/2022	208/09/2024. 208/08/2025.	2,439		942.02	86,750		1					İ	(7,097)				t
BESGUVCX - 4YR	. INDEX LIAB	EX5.	Equity/Index	MSIDV		08/10/2026.	3,075		. 942 . 02	113,390			95.229		61,251			(2,922)				ļ
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	.1.08/10/2022	08/10/2027.	3,606		942.02	142,800	ļ		124,508		79,546			(1,717)				
SPLV5UE - 1YRSPLV5UE - 2YR	INDEX LIAB	⊑∧Э FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	08/10/2022	208/15/2023. 208/09/2024.	2,440 1,952		. 204 . 74	11,750		·	4,273 9,286		2,601 8,133		t	(1,840)				·
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	08/10/2022	208/15/2023.	195		. 2,542.54	7,400			2.691		1,173		[(16, 186)				[
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	PARDV - PARDV -	.1.08/11/2022	08/16/2023.	1,266		1,951.55	65 , 100		-	16,578		21,534	ļ	}	(14,958)	ļ		 	-
NASDAQ 100NASDAQ 100	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV -	08/11/2022	208/16/2023. 08/16/2023	263 4,700			60,160		t	23,851 22,041		65,923		t	(28,658)				†
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	PARDV -	1.08/11/2022	08/16/2023.	153		32,969.96	115,260			42,228		114,108			(8,549)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-		08/16/2023.	14,034		268.39	71,780	ļ	-	26,298		4,012 46,479			(14,371)				·
MSDB - 3YR MSDC - 1YR	.INDEX LIAB	EX5FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	08/11/2022	208/11/2025. 208/16/2023.			. 264 . 7. . 277 . 41.		·	·	80,614 21,176				t	(9,540)				†

							Showing	II Ontions C	ans Floors (c and Forwar	ds Open as o	f Current Stat	tomont	Data							
1	2	3	4	5	6	7	Silowing a	a Options, C	10015, C	Лонать, Змар 1 11	12 12	13 Open as 0	14	15	16 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income		Type(s)	Exchange,		•		ÿ	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of Undiscounted		Book/	10	10	Unrealized	Total Foreign		Adjustment	21	Credit	Hedge Effectiveness at Inception
Description	Generation or Replicated	Schedule/ Exhibit Identifier	of Risk(s) (a)	Counterparty or Central Clearinghouse		Date of Maturity or Expiration	Number of Contracts	Notional Amount	Index Received (Paid)	Premium (Received) Paid	Premium (Received) Paid	Current Year Income	Adjusted Carrying Value	Code	Fair Value	Valuation Increase/ (Decrease)	Exchange Change in B./A.C.V.	(Amortization)/ Accretion	To Carrying Value of Hedged Item	Potential Exposure	Quality of Reference Entity	and at Quarter-end (b)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-		08/09/2024	8,225	Amount	281.32	75,900	1 alu	IIICOIIIC	51,589	Couc	47,804	(Decrease)	D./A.O.V.	(43,498)	ricagea item	Lxposurc	Littly	(6)
MSDG - 1YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	08/11/2022	08/16/2023	22,522		283 . 88	149 , 120			54,634		192,703			(75,702)				
MSDG - 2YR FIDMFYDN - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.MSIDV- CITIDV-		08/09/2024 08/09/2024	36,246 70,957		283 .6. 267 .5	346,080		-	235,229 409,381		402,717 155,778			(126,917)				·····
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDY-		08/16/2023	92,990		269 . 1	510,450			187,016		33.904			(14,011)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	_MLIDV	08/11/2022	08/16/2023	2,100		0 .99	52,290			19,158		58,633			(31,552)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BARDV -		08/16/2023	612		3,742.02	56,350			20,645		95,834			(14,272)				
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	UBSDV - UBSDV -	08/11/2022	08/16/2023 08/16/2023	14,879		. 362 . 2	126,900		+	46,493 21,030		48,190 10,434			(31,395)				ł
S&P MARC 5%	INDEX LIAB	EX5	. Equity/Index	.UBSDV	08/11/2022	08/16/2023	16,808		. 364 . 38	126,270			46,262		40,422			(47 , 015)				
S&P MARC 5% - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index	_UBSDV -	08/11/2022	08/09/2024	6,062		. 363 . 65	66,660			45,309		40,574			(40,956)				ļ
SP500LV5SP500LV5	.INDEX LIAB	EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	08/11/2022	08/16/2023 08/16/2023	28,103 16,465		. 367 . 41. 	189,090 164,720		+	69,278 60,349		61,728			(4,824)				
SP500LV5	.INDEX LIAB	EX5	. Equity/Index	JPMDV -	08/11/2022	08/16/2023	2,839		351.56	19,400					8.009			(1,775)				[]
SP500LV8. SPDR GOLD.	. INDEX LIAB	EX5	Equity/Index	MSIDV- BOADV-		08/09/2024	3,236		593 .67. 167 .33.				37,900		24,856 11,843		ļ	(13, 128)	ļ			
S&P 400 MIDCAP	. INDEX LIAB	⊑∧Э FX5	.Equity/Index Equity/Index	PARDV -		08/16/2023 08/16/2023	3,607		2.537.04			†	2,616 19,345		11,843			(16,198)				t
LSMANFI - 1YR	INDEX LIAB	EX5.	Equity/Index	_GSIDV	08/12/2022	08/15/2023	28,757		107 . 69	64,790			23,687		38,609			(7 , 189)				
LSMANFI - 1YR LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	08/12/2022	08/15/2023 08/09/2024	12,059 19,481		. 107 .58 . 107 .9	27 ,820 57 ,120			10,171 38,876		16,816			(16,501)				
LSMANFI - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	GSIDV-	08/12/2022	08/09/2024	42.672		107 .58	131 . 100					41,503 96,579			(13,425)				·····
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/12/2022	08/12/2025	44,527		107 . 58	160,800			126.733		119,439			(12,352)				
LSMANFI - 4YR LSMANFI - 5YR.	INDEX LIAB	EX5 FX5	Equity/Index	GSIDV- GSIDV-	08/12/2022	08/12/2026 08/12/2027	51,948 57,514		. 107 . 58	208,880 246,760			175,706 215,416		152,306 175,555			(2,551)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index Equity/Index	.BOADV	08/17/2022	08/22/2023			1.993.27	10,260		+	3.924					(8,715)				ł
RUSSELL 2000	INDEX LIAB	EX5	.Equity/Index	BOADV -	08/17/2022	08/22/2023			1,959.49	35,050			13,404		23			(2,864)				
NASDAQ 100 S&P 400 MIDCAP	. INDEX LIAB	EX5 FX5	Equity/Index	BOADV -	08/17/2022	08/22/2023	4,200		. 13,470.86 2,610.14	44,520 11.520			17,025 4,405		047			(8, 168)				ļ
S&P 400 MIDCAP	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	. WFGDV		08/22/2023 08/22/2023			2,573.75	32,850		-	12,562		217 581			(5,430)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	_BOADV	08/17/2022	08/22/2023	41		34,150.22	21,840			8,352		216			(3, 128)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV -		08/22/2023	21		. 34,320.12	28,490			10,895		73			(2,096)				ļ
SPLV5UE - 2YR SPLV5UE - 1YR	INDEX LIABINDEX LIAB	EX5 EX5.	.Equity/Index .Equity/Index	MSIDV- MSIDV-		08/16/2024 08/22/2023	3,390 1,453		204 . 85 204 . 44	24,920 8,430		+	17 , 151 3 , 224		13,080			(33,671)				ł
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-		08/22/2023	16,847		362.44	135,420			51,787		76,496			(24,048)				
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index	MSIDV- MSIDV-	08/17/2022	08/22/2023			368 . 59	45,300 96,720			17,323 36,987		19,531 48,616			(14,339)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index Equity/Index	MSIDV-	08/17/2022	08/22/2023 08/16/2024	9,390		. 365 . 33. . 360 . 63.	114,240		-	78,624		94,259			(6,514)				†
SPMAESSE - 1YR	. INDEX LIAB	EX5	. Equity/Index	.GSIDV	08/17/2022	08/22/2023	6,114		268 . 24	23,040			8,811		1,712			(57,435)				
SPMAESSE - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index	GSIDV- SOCDV-		08/22/2023	3,821		. 260 .91. . 374 .01.	26,200			10,019		4,703			(12,879)				ļ
SP500LV5SP500LV5	.INDEX LIAB	EXS FX5	Equity/Index Equity/Index	SOCDV -		08/22/2023 08/22/2023	42,231 5,631		365 . 49	231,000 51,800					36,454 14,946			(10,831)				·····
BESGUVCX - 1YR	. INDEX LIAB	EX5	. Equity/Index	MSIDV-	08/17/2022	08/22/2023	1,906		939 . 77	43,560			16,658		10,383			(7.069)				
BESGUYCX - 1YR BESGUYCX - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV- MSIDV-		08/22/2023			934 . 11				6,241		4,664 27,010			(9,759)				
BESGUVCX - 2YR	INDEX LIAB	EX5	. Equity/Index Equity/Index	MSIDV-	08/17/2022	08/16/2024 08/16/2024	2,647		. 932 . 22. 940 . 72	77,750		1	53,510		27,010			(7,858)				t
BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index	_MSIDV	08/17/2022	08/15/2025	2,965		939 . 77	102,480			81,190		52,353			(7,301)				
BESGUVCX - 4YR BESGUVCX - 5YR	. INDEX LIAB	EX5 EX5	.Equity/Index .Equity/Index	MSIDV- MSIDV-		08/17/2026 08/17/2027	3,282		. 939 . 77	125,550 145,860	·	· 	106,033 127,725		67,772 80,950			(102,904)	ļ			ł
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-		08/16/2024			266 . 25	818,720		1	564,227		228,364			(14,031)				I
FIDMFYDN - 1YR	INDEX LIAB	EX5	.Equity/Index	CITIDV-	08/18/2022	08/23/2023	104,797		267 . 86.	651,920			251.048		55.742			(8, 168)				
LSMANFI - 1YR LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	08/18/2022 08/18/2022	08/23/2023 08/23/2023	25,079 13,933		. 107 . 55 . 107 . 33			+	21,731 12,650		36,227 21,628			(5,983)				ł
LSMANFI - 2YR	INDEX LIAB	EX5.	. Equity/Index	GSIDV-	08/18/2022	08/16/2024	15,790		107 .55	47,600		1	32,804		36,118			(11,711)				<u> </u>
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/16/2024	36,225		107 . 55	109,200					82,858			(11,408)				
LSMANFI - 3YRLSMANFI - 4YR.	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	08/18/2022	08/18/2025 08/18/2026	39,012 45,514		. 107 . 44. 107 . 44	140 , 280 182 , 280			111,316 154,066		106,943 135,858			(10,532)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/18/2022	08/18/2027	49,229		107 .55	210,410		1	184,363		152.669			(8, 155)				<u> </u>
RAINBOW	INDEX LIAB	EX5	.Equity/Index	PARDV -	08/18/2022	08/23/2023	2,100		.]1	35,490			13,667		37,340			(26, 182)				ļ
DJ EURO STOXX 50 DOW INDUSTRIAL.	. INDEX LIAB	EX5 EX5	.Equity/Index Equity/Index	PARDV - BOADV -	08/18/2022	08/23/2023 08/23/2023			. 3,777.38 34.101.03	32,800		+	12,631 40,550		52,729 80.109			(12,964)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	.Equity/Index	PARDV -		08/23/2023	840		2,640.88	52,140		1	20,079		33,075			(10,002)				<u> </u>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV -	08/18/2022	08/23/2023	4,100	ļ	13,505.99	42,640	ļ	·	16,420				ļ	(10,060)				ļ
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	PARDV - PARDV -	08/18/2022	08/23/2023 08/23/2023	267 850		. 13,600.53 2.028.73	75,240 40,460		·	28,974 15,581		63,676			(14,605)				
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	BOADV -	08/18/2022	08/23/2023	3.050		163 . 92	3,400			1,309		4.822			(33,064)				<u> </u>
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV -		08/16/2024	9,667		360 .95	116,200			80,080					(11,040)				ļ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV - JPMDV -		08/23/2023 08/23/2023	16,849 8,286		. 362 . 76. . 368 . 91.	132,980	·	· 	51,209 17,098		67 , 446 16 , 159			(23, 205)	ļ			ł
ow mino dit	DEA LIAD	L	-p-quity/IIIuo/	- Por MD /	. 4	0012012020	p, 200		. 1000.0		p	· p	· · · · · · · · · · · · · · · · · · ·	1				(00,010)	p			*

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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										_											
	of Item(s)									Cumulative Prior Year(s)	Current Year Initial											Hedge
	Hedged, Used for								Strike Price.	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's			Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse		Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P MARC 5% SP500LV5	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV	_08/18/2022_ _08/18/2022_	08/23/2023. 08/23/2023.	14,087		. 365 . 66	93,330			35,940		40,912			(8,101)				
SP500LV5	INDEX LIAB	FX5	Equity/Index	JPMDV	.08/18/2022	08/23/2023.	5,068		354 . 46.	32,580		†	12,546		10.912			(15, 455)				†
SP500LV8.	INDEX LIAB	EX5	Equity/Index	JPMDV	08/18/2022	08/16/2024_	4,322		. 601.35	71,300			49,137		22,462			(5,811)				
MSDB - 1YR MSDB - 3YR	. INDEX LIAB	EX5	Equity/Index	MSIDV- MSIDV-	.08/18/2022 .08/18/2022	08/23/2023.	14,047 5,695		. 269 . 98. . 267 . 08.	62,160 69,600			23,937		3,227			(10,304)				ļ
MSDC - 1YR	INDEX LIAB	FX5	Equity/Index Equity/Index	MSIDV-	08/18/2022	08/18/2025. 08/23/2023.	5.737		278.35	41,440		†	55,230 15,958		19.546			(3,994)				†
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/16/2024.	7,171		283 . 65	57,200			39,420		36,290			(46, 485)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_08/18/2022	08/01/2023.	1,757		. 279 . 76	15,100			5,223		20,692		ļ	(31,568)				ļ
MSDG - 1YR MSDG - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	.MSIDV- .MSIDV-	08/18/2022.	08/23/2023.	28,816 27,411		. 284 . 31. . 284 . 59.				71,996 173,089		239,447			(3,043)				ł
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	WFGDV -		08/29/2023.	413			12,240			4,910		212			(2,944)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	_GSIDV	_08/24/2022_	08/29/2023.	6,200			61,380		ļ	24,621		1		ļ	(6,713)				ļ
S&P 400 MIDCAP DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	08/24/2022 .08/24/2022	08/29/2023.	316		. 2,524.33	11,840 27,000		†	4,749 10,831			<u> </u>	 	(8,339)				ł
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	.08/24/2022	08/29/2023.	18			33,540		I	13,454		8,131		İ	(525)				L
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	.MSIDV	08/24/2022.	08/23/2024.	1,464		. 203 . 92	10.230		ļ	7,137		6,236			(3,940)				ļ
SPLV5UE - 1YR BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index Equity/Index	.MSIDV- JPMDV-	.08/24/2022 .08/24/2022	08/29/2023. 08/24/2027.	488 1,816		. 205 . 76. . 932 . 3	2,110 78,710					458	ļ		(3,830)				
BESGUVCX - 4YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	.08/24/2022	08/24/2026.	1,602		. 934 . 17	61,200			51,974		45,065			(4,764)				†
BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index	_ JPMDV	_08/24/2022_	08/22/2025	1,709		. 934 . 17	56,960			45,485		39,979			(3,829)				
BESGUVCX - 2YR BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	JPMDV - JPMDV -	_08/24/2022	08/23/2024	1,282		. 932 . 3	36,360			25,368 		23,704			(5,908)				ļ
BESGUVCX - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV -	.08/24/2022	08/29/2023.			. 933 . 24. 934 . 17	23,760		†	9,531					(12,260)				ł
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV -	08/24/2022.	08/23/2024.	9 . 198		360.22	97,680					76,518			(17,991)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	.UBSDV -	.08/24/2022	08/29/2023.	16,723		. 358 . 07	142,200			57,041		92,422		ļ	(20,896)				ļ
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	.UBSDV - UBSDV -	08/24/2022 08/24/2022	08/29/2023.	15,051 12,263		. 367 . 04 361 . 66	72,360			29,026		26,956 45,199			(10,023)				ł
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	.08/24/2022	08/29/2023. 08/29/2023.	11.182		. 266 . 08	40,310			16,170		4.230			(46,993)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	_08/24/2022	08/29/2023_			. 260 . 37	4,540		ļ	1,821		930		ļ	(32,315)				ļ
SP500LV5SP500LV5	. INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV	.08/24/2022	08/29/2023. 08/29/2023.	42,531		. 374 . 19 360 . 08	189,000 129,970					24,337			(1,716)				
SPDR GOLD.	INDEX LIAB	EX5.	Equity/Index	BOADV -	.08/25/2022	08/30/2023.	11,625 3,053		162.76	6,900		İ	2.786		10.893		<u> </u>	(17,499)				İ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	967		1,952.84	31,160			12,583		15,978			(15,664)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV - GSIDV -	.08/25/2022 .08/25/2022	08/30/2023. 08/30/2023.	259 6,300		. 13,077.86	70,380 63,000			28,420 25,440		72,492			(14,545)				
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	PARDV-	08/25/2022	08/30/2023.	1,009		2,558.42	58,500			23,623		48,685			(8,019)				†
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	_PARDV	08/25/2022.	08/30/2023.	135		. 33,092.02	94,500			38,160		91,641			(10,629)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	.WFGDV	08/25/2022	08/30/2023.	408 1,900		. 3,645.14	32,250			13,023		51,384			(5,821)				
RAINBOW	INDEX LIAB	EXS	Equity/Index Equity/Index	GSIDV-		08/25/2027.	27,050		. 0 . 99. . 106 . 88.	116,290					48,970 90,073			(5,711)				†
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	.08/25/2022	08/25/2026. 08/22/2025.	23,319		. 107 . 1	91,250					72,596			(7,039)				
LSMANFI - 3YR LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.08/25/2022	08/22/2025. 08/23/2024.	21,453		. 107 . 21	74,520			59,561		60,848			(6,222)				ļ
LSMANFI - 2YR LSMANFI - 2YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	.08/25/2022 .08/25/2022	08/23/2024.	18,655 16,789		107 . 21	56,000		t	39,123 34,582		46,484		t	(5,072)				t
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	_08/25/2022_	08/30/2023.	9,327		. 107 . 21	20,400			8,238		15,343			(80,471)				
LSMANFI - 1YR FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV- CITIDV-	08/25/2022.	08/30/2023.	13,991 79,710		. 107 . 1 . 266 . 49.	31,350	ļ	 	12,659 447,283		23,803		}	(125,751)		.		
FIDMFYDN - 2YK FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDY-	08/25/2022	08/23/2024. 08/30/2023.			. 1266 . 49 265 . 69	505,760		t	204,228				t	(20,468)				†
MSDB - 1YR.	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/30/2023	18.714		268 . 38.	82.320			33,241 37,567		6.746			(8.951)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_08/25/2022_	08/25/2025.	4,201		. 267 .6. 277 .31	46,970			37,567		22,534	ļ	}	(13,579)	ļ	.		-
MSDC - 1YR MSDC - 2YR	INDEX LIAB	EAG FX5	Equity/Index Equity/Index	MSIDV-	.08/25/2022	08/30/2023 08/23/2024	5,420 13,369		.1277.31 280.91	36,000	ļ	t	14,537 75,479		21,447	l	t	(23, 173)	ļ			t
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_08/25/2022	08/30/2023.	14,144		282.52	93,200		Į	37,635		137,056	[I	(12,028)				[
MSDG - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	08/25/2022	08/23/2024.	29,348		. 283 . 09				186,712		337, 168			(34,732)				ļ
S&P MARC 5% - 2YR S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADVBOADV -	.08/25/2022	08/23/2024.	9,161 16,934		. 361 . 66	95,700		t			78,138 90.579	 	t	(18,051)	····			t
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV	_08/25/2022	08/30/2023.	15,268		368.5	72,600		1	29,316		31,418		I	(47,791)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	08/25/2022	08/30/2023.	12,492		. 363 . 1	84,600			34,162		48,141			(32,825)				ļ
SP500LV5SP500LV5	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	.08/25/2022 .08/25/2022	08/30/2023.	42,154 11,599		375.03	192,210	·	ł			21,073 50,929	····	ł	(11,063)	<u> </u>	.		ł
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV	.08/25/2022	08/23/2024.	5,114		597 . 08			I	61.492		31,423		İ	(7,662)				İ
SP500LV5	. INDEX LIAB	EX5	Equity/Index	_ JPMDV	08/25/2022.	08/30/2023.	2,546		. 352 . 76	19,800			7,995		8,322		ļ	(3,695)				ļ
DOW INDUSTRIALDOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	.08/31/2022	09/06/2023.	19		. 31,667.98 . 31,478.91	30,900		 	13,022 6,279		24,863	<u> </u>	 	(6,918)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	08/31/2022	09/06/2023.	32		2,469.94	27,900		İ	11,758			<u> </u>	İ	(1,550)				İ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV -	_08/31/2022	09/06/2023.	206		2,443.20	8,300		ļ	3,498		8,938			(9,026)				ļ
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	_BOADV	08/31/2022.	09/06/2023.	271		. 1,834.89		L	<u> </u>	2.634	I		L	L	(5,346)	L			L

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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						1															
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for						1		Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	e Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	.WFGDV	08/31/2022	209/06/2023.	4,000		. 12,272.03	36,400			15,340					(5,996)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV- CITIDV-	08/31/2022		1,188		. 927 . 63	21,560					12,615			(5,159)				·
BESGUVCX - 1YR BESGUVCX - 2YR	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	CITIDY-	08/31/2022		1,404		. 929 . 48	24 , 180 41 , 100					13,759 22,538			(40,616)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	08/31/2022	208/30/2024.	1.944		928.55.	48,420			34,239		26 271			(26,247)				·
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	08/31/2022	09/06/2023	19.699		354.62	163,800		1	69,029		26,271 167,997			(11,962)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	08/31/2022	209/06/2023.	20,544		362.09	105,850			44,608		89,665			(13,784)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV	08/31/2022	209/06/2023.	6,754		. 357 . 11	48,240		ļ	20,329		46,952		ļ	(3,645)				ļ
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	08/31/2022	208/30/2024.	9,568		. 354 . 27	109,820			77,657		117,740			(6,983)				
SPMAESSE - 1YRSPMAESSE - 1YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSIDV- GSIDV-	08/31/2022	209/06/2023. 209/06/2023.			. 262 . 74. . 256 . 07.	14,700 28,160			6, 195 11,867		3,922			(4,908)				·
BESGUVCX - 3YR	INDEX LIAB	EX5.	Equity/Index	CITIDV-	08/31/2022	208/29/2025.			928.55	58,680			47,228		37,241			(5,470)				·
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	08/31/2022	08/31/2026	2,484		926.7	87,400			74,637		60,417			(2,839)				
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	208/31/2027.	2,808		. 928 . 55	106,080			93,690		76,517			(1,889)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	_BOADV	08/31/2022	209/06/2023.	2,468		. 202 . 41	11,450	ļ	ļ	4,825		4,291		ļ	(46,890)		ļ	ļ	ļ
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	08/31/2022	208/30/2024.	2,468		. 203 . 43	15,050		†	10,642		8,636			(17,065)			}	
SP500LV5 MSDB - 1YR	INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	SOCDV	08/31/2022		44,434			189 , 100	ļ	ł			69,166		 	(7,993)			 	·
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	208/07/2025.	8.518		263 . 43	95,480			76,918		57,023			(13,382)				·
MSDC - 1YR.	INDEX LIAB.	EX5.	Equity/Index	MSIDV-	1.09/01/2022	09/07/2023	5,500		272 . 19	38.700			16,416		37.338			(44,990)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	208/30/2024			278 . 19	106,470			75,394		103,118			(37,330)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	209/07/2023.	28,906		. 280 .5	181,440					327,492			(121,908)				
MSDG - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	208/30/2024.	32,118		. 279 . 93	297,000			210,313					(46,666)				·
FIDMFYDN - 1YR FIDMFYDN - 2YR	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	.CITIDV- .CITIDV-	09/01/2022	209/07/2023. 208/30/2024.	78,015		. 260 .7. . 258 .87.	491,640 371,280		·	208,543 262,912		190,935 207,394			(12,336)			····	·
I SMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/01/2022		23,490		106.53	49,750			21,103		47.869			(16,074)				·
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.09/01/2022	209/07/2023.			106.53	55.720			23.635		53,614			(12,556)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV -	09/01/2022	208/30/2024.	46,040		. 106 . 74	127,890			90,562		122,553			(10,515)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	09/01/2022	208/30/2024.	34,765		. 106 . 53	99,900			70,741		96,020			(10,422)				ļ
LSMANFI - 3YR	INDEX LIAB	EX5 EX5	Equity/Index	_GSIDV-	09/01/2022		37,583		. 106 . 64	125,600			101,183		115,494			(9,560)				·
LSMANFI - 4YR LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	09/01/2022	209/01/2026. 209/01/2027.	43,221		. 106 . 32	166,520			142,318		147,560			(6,601)				+
RAINBOW	. INDEX LIAB	EX5	Equity/Index	MLIDV-	09/01/2022	209/07/2023.	1,100		0.98	26,620			11,292		36,211			(14,145)				·
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	PARDV -	1.09/01/2022	09/07/2023	521		3,494.72	45,720			.19,393		84,168		I	(40,963)			I	
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	JPMDV	09/01/2022	208/30/2024.	9,605		. 352 . 92	112,540			79,692		129,465			(26,609)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	. JPMDV -	09/01/2022	209/07/2023.	19,775		. 353 . 28	165,200			70,074		189,591			(11,863)				·
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV - JPMDV -		209/07/2023. 209/07/2023.	20,622		. 360 . 71	107,310		·	45,518 20,293		106,612			(49,964)			····	·
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	209/07/2023.			372.31	201,500			85,472		49,913			(3,224)				·
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	209/07/2023.			349.22	13,440			5,701					(18,081)				
SP500LV8	.INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	208/30/2024.	1,733		. 595 . 62	25,650					10,786			(15,840)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	.MSIDV	09/01/2022	209/07/2023.	126		. 31,339.85	72,920			30,931		86,776			(9,284)				
S&P 400 MIDCAP NASDAQ 100	. INDEX LIAB	EVECY	Equity/Index	PARDVWFGDV -	09/01/2022				. 12,401.55	63,882	 	†	27,097 15,881		73,540		ł	(23,016)	ļ	ļ	ł	·
NASDAQ 100.	INDEX LIAB	ЕХЭ FX5	Equity/Index Equity/Index	PARDV -	09/01/2022	209/07/2023. 209/07/2023.			12, 274.63	92,820		†	39,372		121,037		t	(11,674)				†
RUSSELL 2000.	INDEX LIAB	FX5	Equity/Index	PARDV -	09/01/2022	209/07/2023.			1.833.75	47.080			19.970		42,701			(6,890)				1
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV	09/08/2022	209/13/2023.	25		. 32,092.26	37,360			16.511		24,877		I	(30,955)			I	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV -	.1.09/08/2022	209/13/2023.	54		. 31,710.97	27,710					40.060			(27 , 415)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	09/08/2022	209/13/2023.	14,092		. 353 . 04	124,500			55,022		137,065			(16,828)				·
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -		209/13/2023. 209/13/2023.	20,856		. 361 .2	110,260 67,680		†			102,214		 	(12,948)				·
S&P MARC 5% - 2YR	INDEX LIAB	Ело FX5	Equity/Index	BOADV -	09/08/2022	209/13/2023.	9.582		355 . 17	103.020		†	73.958		113,405		t	(4,563)			t	†
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-		209/13/2023.			. 256 . 58	39,200		I	17,324		17,825		İ	(72,677)			İ	
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	09/08/2022	209/06/2024.	4,287		257 . 34	36,300			26,060		25,390			(5,333)				
SP500LV5	.INDEX LIAB	EX5	Equity/Index	.WFGDV	09/08/2022	209/13/2023.	44,978		. 368 . 14	292,300		ļ	129,181		89 , 156			(3,777)				
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5EX5.	Equity/Index	BOADV - BOADV -	.1.09/08/2022	209/13/2023.	1,186		930 . 12	21,450	ļ	+	9,480		13,008			(5,090)			}	·
BESGUVCX - 1YR BESGUVCX - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV -	09/08/2022	209/13/2023. 209/06/2024.			. 925 . 48. . 930 . 12	15,190 40,500		†	6,713 29,075		9,787 31,680							·
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV -	09/08/2022	209/00/2024.	1,618		930 . 12	50,250	1	1	40.834		40.723		t	(4,459)			t	†
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	BOADV -	1.09/08/2022	209/08/2026.	1,941		929 . 19	70,920		I	60,958		56,753		I	(2,108)			I	
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	209/08/2027.	2,265		930 . 12	90 930			80 ,714		71,601			(6,751)				ļ
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV	.1.09/08/2022	209/13/2023.	1,961	ļ	. 204 . 54	8,480	ļ	ļ	3,748		2,422	ļ	ļ	(1,927)		ļ	ļ	·
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	09/08/2022	209/13/2023.			2,491.24	27 , 150			11,999		7,648			(12,134)				+
S&P 400 MIDCAP NASDAQ 100	. INDEX LIAB	EAU FX5	Equity/Index Equity/Index	PARDV - BOADV -	.1.09/08/2022	209/13/2023. 209/13/2023.	4,000		. 12,422.52	7,750 48,800		+	3,425 21,567		9,349							
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV -	09/08/2022	09/13/2023	271		1.878.30	28,470		1	12,582		1.428		İ	(11.848)			t	
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV -	1.09/08/2022	209/13/2023.	325		1,819.20	8.958		I	3,959		5,745		I	(12,286)			I	
RUSSELL 2000	INDEX LIAB	FX5	Fauity/Index	PARDV -	09/09/2022	09/13/2023			1.860.25	47.520	1	1	21.060	1	37.873		1	(16, 201)	1		1	1

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1	2 Description	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)	/ Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	PARDV -	09/09/2022	209/13/2023	254		12,613.46	49,280			21,841		59,880			(14,261)				
MSDB - 1YR MSDB - 3YR.	INDEX LIAB	EX5 FX5	Equity/Index	MSIDV- MSIDV-	09/09/2022	09/13/2023	14,679		265.09	64,980		·	28,799		11,419	····		(18,085)	}		 	·
MSDC - 1YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	. 1.09/09/2022	209/09/2025 209/13/2023	15,065 11,343		. 263 . 79	170 ,820 72 ,540			138,970		100,091			(40,838)				·
MSDC - 2YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	1.09/09/2022	09/09/2024	5.855		284 . 49	32.640			23.503		28.972			(23,244)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-		09/13/2023			282 . 14	163,800		ļ	72,595		279,784		<u> </u>	(94,514)			L	
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/09/2022	209/09/2024	21,707		282 . 42	185,440			133,529		260,022		ļ	(60,917))		ļ	
FIDMFYDN - 1YR FIDMFYDN - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	CITIDV- CITIDV-	09/09/2022	09/13/2023.	63,715 57,229		. 262 . 1 261 . 31.	379,090			168,010 349,952		125,824			(5,086)	}			·
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/13/2023	9.388		106 . 52	20,400					19,411			(4,851)				†
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/09/2022	09/13/2023	5,633		107 . 69	9,420			4,175		8,199			(5,034)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	09/09/2022	209/09/2024	14,082		. 106 . 94	38,700			27 ,867		36,413			(3,564)				
LSMANFI - 3YR	INDEX LIAB	EX5	_Equity/Index	GSIDV	09/09/2022	209/09/2025	16,898 15,959		106 .2 107 . 15				49,057 48,990		55,278 49,471			(3,744)				·
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index Equity/Index	.GSIDV- GSIDV-	09/09/2022	09/09/2026.	18,776		106 . 83	74,800			66,438		62,910			(11, 120)				·
RAINBOW.	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/09/2022	09/13/2023	2,700		1.01	64,800			28,719		82,517			(13,600)	(
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BARDV	09/09/2022	09/13/2023	560		3,584.32	44,600			19,766		77,970			(30, 297)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	.JPMDV		209/09/2024	9,846		355 .82	108,500		ļ			117,257			(27,487)				ļ
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	09/09/2022	09/13/2023 09/13/2023	13,785 21,099		353.69	121,520 110,250		+	53,857 48,862		129,294 99,610			(15,881)	}			·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	JPMDV	09/09/2022	09/13/2023.	9,846		358.66	63,700			28,231		62,187			(5,520)				·
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -		09/13/2023	45,176		368.85	295,740			131,070		81,994			(8,423)				
SP500LV5	.INDEX LIAB	EX5	. Equity/Index	.JPMDV	09/09/2022	09/13/2023	2,557		. 349 . 84	22,140			9,812		12,443		ļ	(22,439)				
SP500LV8	. INDEX LIAB	EX5	Equity/Index	JPMDV	.1.09/09/2022	09/09/2024	4,008		592.61	67,200			48,388		29,980			(11,780))			·
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV - PARDV -	09/09/2022	209/13/2023	140 1,001		. 31,765.88 2,480.56	90,000 47,250			39,887 20,941		105,946			(12,675)				·····
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	WFGDV -	1.09/09/2022	09/13/2023	4.100		12.588.29	50.840			22.532					.1(11,209)	\ 			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV -		209/19/2023	326		1,803.53	11,274			5,169					(2.044)				
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	.WFGDV	09/14/2022	209/19/2023	4,600		12,134.40	45,080			20,670			ļ		(5,609)				
S&P 400 MIDCAP DOW INDUSTRIAL.	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - BOADV -	09/14/2022	09/19/2023.	247		2,434.82 30,917.14	8,220 22,560		·	3,769 10,344		9,409 35,880	····	 	(15,341)	}		 	·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	09/14/2022	209/19/2023.	32			61,700			28,291		70,680			(2, 136)				·
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	09/14/2022	09/19/2023			928.5	8,600			3,943		6.410			(1,815)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	BOADV	09/14/2022	09/19/2023	2,065		917 . 45	42,560			19,515		35,472			(2,540)				ļ
BESGUVCX - 2YR BESGUVCX - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index	BOADV - BOADV -	09/14/2022	09/13/2024			930 . 34. 927 . 58.	14,460 20,240			10,507 14,707		12,909 18,185			(2,454)				·
BESGUYCX - 21K	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	09/14/2022	09/13/2024	978		925.74	29,340			23.996		26,273			(1,863)	\ 			·
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	09/14/2022	09/14/2026.	869		928.5	29,760			25,704		25,680			(18,916)	\ 			†
BESGUVCX - 5YR	INDEX LIAB	EX5	_Equity/Index	BOADV -	09/14/2022	09/14/2027.	1,087		928.5	41,700			37 , 154		35,297			(61,247)				
SP500LV5	INDEX LIAB	EX5	Equity/Index		09/14/2022	00/40/0000			. 358 . 71				34,884			ļ		(6,241)				ļ
SP500LV5SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV - MSIDV -	09/14/2022	209/19/2023. 209/19/2023.	43,762 4,929		369 . 54 201 . 87	246,330 25,100			112,948 11,509		96 , 158 12 , 067			(41,030)	}			·
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	09/14/2022	09/19/2023	20.966		352.96	165.020			75.665		208.863			(12, 173)				·····
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.09/14/2022	09/19/2023	20,966		361.78	91,020			41,735		101,664			(12,572)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV	09/14/2022	09/19/2023	6,800	ļ	354 . 37	48,960	ļ	ļ	22,449		61,205	ļ	ļ			ļ	ļ	ļ
S&P MARC 5% - 2YR SPMAESSE - 1YR	.INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV- MSIDV-	09/14/2022	209/13/2024			352 . 96. 254 . 56.	100,160		 	72,782		123,049	····	 	(5, 191)	\ 		 	
SPMAESSE - 2YR	INDEX LIAB	EX5	_Equity/Index	MSIDV	09/14/2022	09/19/2023.	4,312		253 . 29	41,360		t	30,054		33,600	····	t	(125,624)	\ <u> </u>		t	†
SP500LV5	INDEX LIAB	EX5	_Equity/Index	CITIDV-	09/15/2022	09/20/2023	3,158		346 . 24	29,260		I	13,497		19,381		I	(39,703)			I	
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	09/15/2022	209/20/2023	82,854		258 . 97	505,250			233,064		274,346			(3,779)				
FIDMFYDN - 2YR ISMANFI - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/13/2024	40,849		260 . 01 106 . 73	315,880		+	229,858		195,368 14,962	<u> </u>	 	(9,806)				·
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	.1.09/15/2022	209/20/2023.	15.974		105.73			†				·····	t	(5,107)	\ 		ł	t
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/13/2024	15,974		107 . 27	40,630			29,565		39,367			(3,843)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/13/2024	16,914		106 . 63	47,340			34 448		46,571			(4,764)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	09/15/2022	09/12/2025	14,095		106 . 73	45,900		ļ	37,574		43 , 134		ļ	(4,317)			ļ	ļ
LSMANFI - 4YR LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index Equity/Index	.GSIDV- GSIDV-	09/15/2022	209/15/2026 209/15/2027	20,673		. 106 . 63			+	65,798 76,887		68,534 75,113	····		(17,305)				
MSDB - 1YR	INDEX LIAB	FX5	.Equity/index	.MSIDV	. 1.09/15/2022	209/13/2027	15,653	·····	261.42	69,600		†	32,105		23,222	ļ	t	(0,430)	(t	†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2022	09/15/2025.	9,000		260 . 14	100,970			82,706		71,873			(45, 352)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2022	09/20/2023	9,893		271.56	73,170			33,752		72,572		ļ	(19,728)			ļ	ļ
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	.1.09/15/2022	09/20/2023.	27,090		. 279 . 7	182,400		}	84,138		326,159			(13,068)			}	·
MSDG - 2YR	. INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	MSIDV- PARDV-	09/15/2022	209/13/2024.	17,109 2,400		. 280 . 26. 	156,960 52,560		†	114,216 24,245		228,053 68,791			(11,785)				†
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV -		09/20/2023			3.580.74	47,400		L	21,865		84.036		İ	(22,688)			I	
S&P MARC 5%	INDEX LIAB	EX5	_Equity/Index	UBSDV -	09/15/2022	09/20/2023	21,071		351 . 19	165,760			76,463		222,017			(12,743)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV -		209/20/2023	20,786		359.96	91,250		}	42,092		100,810		ļ	(12,348)		ļ	ļ	·
S&P MARC 5% S&P MARC 5% - 2YR.	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	UBSDV - UBSDV -	09/15/2022	09/20/2023. 09/13/2024.			352 . 59. 351 . 19.	51,250 98,240		t	23,641 71,487		67,424 122,188	····	ł	(62,769)	\ 		ł	
JUG IIIANU JA - ZIN	.IIIIDEA LIAD	L/10	uquity/IIIUGX		.4001 1012022		۷۱۱٫ ت	l	1001. IU	J	L	4	4	1	144,100	L	L		/	L	4	4

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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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	209/20/2023.	43,924		. 368 . 18	252,450			116,451		85,656			(11,724)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	209/20/2023.			. 357 . 38	80,250			37,018		50,744			(1,455)				·
SP500LV8. SPDR GOLD.		EX5EX5	Equity/Index Equity/Index	JPMDV- BOADV-	09/15/2022	209/13/2024. 209/20/2023.	4,270 3,226		. 572 . 37 	93,280 5,850		+	67,877 2,699		56,877 8,883			(26,856)				·
DOW INDUSTRIAL		FX5	Equity/Index	GSIDV-		09/20/2023.	171		30.899.89	108,014			49,825		147 . 144			(10.980)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	1,160		2,398.35	58,044			26,775		69,201			(27,938)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV -	1.09/15/2022	09/20/2023.	4,600		11,927.49	44 , 160			20,370					(14,846)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	.GSIDV	09/15/2022	209/20/2023.	377		. 11,808.21	112,365		ļ	51,832		150,508			(1,964)			ļ	ļ
RUSSELL 2000.		EX5	Equity/Index	.GSIDV	09/15/2022	209/20/2023.	1,260		1,808.80	59,708		ļ	27 ,542		57 , 114			(14,281)			ļ	ļ
RUSSELL 2000 NASDAQ 100		EX5 FX5	Equity/Index Equity/Index	BOADV- GSIDV-	09/21/2022	209/26/2023. 209/26/2023.			. 1,756.87 11,637.79				3,775		10,146 70,056			(3,332)				·
S&P 400 MIDCAP		EX5	Equity/Index	SOCDV -	09/21/2022	209/26/2023.	214		2,295.76	13,400		†	6 403		17,300			(5,035)				·
S&P 400 MIDCAP		EX5	Equity/Index	SOCDV -	1 09/21/2022	09/26/2023	214		2,333.17	35,150		İ	6,403 16,797		36,643			(13,277)				
DOW INDUSTRIAL		EX5	Equity/Index	BOADV -	09/21/2022	09/26/2023.	50		30,213.96	20,250		I	9.677		34,067			(13,705)			I	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV	09/21/2022	09/26/2023.	33		30,304.51	53,400		ļ	25,518		90,255		ļ	(4,431)			ļ	ļ
BESGUVCX - 1YR		EX5	Equity/Index	BOADV -	09/21/2022	209/26/2023.	2,852		910.61	55,120		ļ	26,340		60,676			(11, 188)			ļ	·
BESGUVCX - 1YR BESGUVCX - 3YR		EX5 EX5	Equity/Index	BOADV - BOADV -	09/21/2022	209/26/2023.	1,207 4,279		. 921 . 55. . 911 . 53.	17,820 133,770	ļ	ł	8,515 110,274		18,344 142,192		ļ	(3,479)	ļ		}	·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	09/21/2022	209/19/2025. 209/20/2024.	1,207		917.91	27,720			20,413		30,490			(11,285)				+
BESGUVCX - 2YR		EX5	Equity/Index	BOADV -	1.09/21/2022	09/20/2024	3.949		910.61	102,240		İ	75,291		114.019			(9,776)				
BESGUVCX - 4YR.	INDEX LIAB.	EX5	Equity/Index	BOADV -	1.09/21/2022	09/21/2026.	5,046		912.44	180,320			156,621		183,396			(1,780)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	BOADV -	09/21/2022	09/21/2027.	4,937		911.53	195,300			174,771		193,928			(3,615)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	.BOADV	09/21/2022	209/26/2023.	1,990		. 203 . 01			ļ	3,421					(37, 236)				ļ
SPLV5UE - 2YR		EX5	Equity/Index	BOADV -	09/21/2022	209/20/2024.	4,975		202	28,800		ļ	21,209		20,219			(30,702)				
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV- JPMDV-	09/21/2022	209/26/2023. 209/26/2023.	20,568		. 351 . 11 . 356 . 36.	149,760 123,480			71,564 59,006		234,052 188,219			(8,145)				·
S&P MARC 5%		EX5	Equity/Index	JPMDV	09/21/2022	209/26/2023.	5.142		353 . 21	32,760		†	15,655		50,818			(3,393)				·
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	09/21/2022	09/20/2024	8,570		348.3	100,200		İ	73,789		141,395			(10,081)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2022	09/26/2023.	3,164 7,118		257 . 16	13,648			6.522		8.569			(3,768)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	_GSIDV	09/21/2022	209/26/2023.			253 . 88	40,547		ļ	19,376		29,107			(61,672)			ļ	ļ
SPMAESSE - 2YR		EX5	Equity/Index	GSIDV-	09/21/2022	209/20/2024.	3,955		255 . 14	30,021		ļ	22,108		26,524			(22,318)				
SP500LV5SP500LV5		EX5 EX5	Equity/Index Equity/Index	JPMDV JPMDV -	09/21/2022	209/26/2023.	45,019 6,926		. 366 . 96	248,040 89,760		 	118,529 42,893		123,717			(113,801)				·
FIDMFYDN - 1YR	INDEX LIAB	EX5 FX5	Equity/Index	CITIDV-	09/22/2022	209/26/2023. 09/27/2023	89.649		258.09	457.700			219.981		72,086			(56, 198)				·
FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDY-	09/22/2022	09/20/2024.	53.789		255 . 53	447 , 120		1	329.729		368,031			(9,200)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	.GSIDV		09/27/2023.	38,771		105 . 64	84,870			40,791		102,421			(8,987)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	09/22/2022	09/27/2023.	18,913		. 106 . 17	37,000		ļ	17,783		43,731			(18,053)				
LSMANFI - 2YR		EX5	Equity/Index	.GSIDV	.1.09/22/2022	09/20/2024.	24,586		. 105 . 64	71,500			52,728		79,401			(10,612)				·
LSMANFI - 2YR		EX5	Equity/Index Equity/Index	GSIDV- BARDV-	09/22/2022	209/20/2024. 209/27/2023.	50,118		. 105 . 75	143,630 42,680		 	105,920 20,513		159,145 61,117			(11,378)				·
DJ EURO STOXX 50	INDEX LIAB	EX5 EX5	Equity/Index	BARDV -	09/22/2022	09/27/2023.	642		. 0 .99. 3 .430 .56	45.760			21.993		80.348			(9,670)				·
MSDB - 1YR		EX5.	Equity/Index	MSIDV-	09/22/2022	09/27/2023.	12,661		258 .8.	54,400		İ	26,146		28,361			(14,794)				1
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2022	09/22/2025.	10,683		257 . 79	115,830			95,630		95,849			(9,608)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	09/22/2022	09/27/2023.	9,221		. 271 . 65	59,500		ļ	28,597		67,910			(58,509)				ļ
MSDC - 2YR		EX5	Equity/Index	MSIDV	09/22/2022	09/20/2024.	10,328		276 . 26		ļ	ł	56,371		84,735		ļ	(42,900)	ļ		}	·
MSDG - 1YR MSDG - 2YR		EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	09/22/2022	209/27/2023. 209/20/2024.	37,982		279 . 35 279 . 08	235,320		ł	113,100 251,707					(15,350)			····	·
I SMANEL - 3YR		EX3 FX5	Equity/Index	GSIDV -	09/22/2022	209/20/2024.	54.846			183.860	1	t	151,796		190.898			(14, 497)			t	†
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV	09/22/2022	09/18/2026.	62,411		105.75	231,000		I	200,717		227,908			(37,753)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.09/22/2022	09/22/2027.	69,976		105 . 64	281,200			251.798					(31,067)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.BOADV	09/22/2022	09/27/2023.	20,934		349 . 75	151,840		ļ	72,978		257,544			(8,145)				
S&P MARC 5%		EX5 EX5	Equity/Index	BOADV - BOADV -	09/22/2022	209/27/2023.	24,376	ļ	354.98	124,950	ļ	ł	60,054		209,391			(12,368)	ļ		}	·
S&P MARC 5% S&P MARC 5% - 2YR		EX5	Equity/Index Equity/Index	BOADV -	09/22/2022	209/27/2023. 209/20/2024.	5,162 8,603		. 351 . 84	32,760		†	15,745 72,565		55,446 145,787			(63,224)				·
SP500LV5		EX5	Equity/Index	JPMDV -	09/22/2022	209/27/2023.	45.037		366 . 81	254,280		t	122,213		127,703			(10,990)				·
SP500LV5.	INDEX LIAB	EX5	Equity/Index	JPMDV -	09/22/2022	09/27/2023.	6,640		353 .3	86,020		I	41,343		68,483			(13,968)			I	
SP500LV5	INDEX LIAB	EX5	Equity/Index	.JPMDV	09/22/2022	209/27/2023.	5,774		347.07	44,200			21,244		32,608			(18,416)			ļ	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	209/27/2023.	5,300		11,501.65	56 , 180	ļ	ļ	27,001		32,759			(1,579)			ļ	ļ
SP500LV8	INDEX LIAB	ΕΧ5	Equity/Index	JPMDV -	09/22/2022	209/20/2024.			. 571 . 68	146,520	·	ł	108,051		97,583			(22,377)			<u> </u>	·
SPDR GOLD	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - BOADV -	09/22/2022	209/27/2023. 209/27/2023.	3,211		. 158 . 81. 	6,350 90,000	ļ	ł	3,052		11,177 125,020			(19,889)			 	·
S&P 400 MIDCAP		EX5	Equity/Index	PARDV -	09/22/2022	209/27/2023.	1,661		. 130,377.44 . 12,313.18	79,990	·	t			125,020			(11,513)			t	†
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	BOADV -	09/22/2022	09/27/2023.	365		11,881.20	84,840		I	40,776		126.359			(2,332)			I	
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV -	09/22/2022	09/27/2023.	1,103		1,755.03	46,303			22,254		54,548			(10,443)				
RUSSELL 2000	DEX LIAB	EX5	Equity/Index	BOADV -	09/28/2022	210/03/2023.	408		. 1,692.94	9,380		ļ	4,664		13,453			(3,262)			ļ	ļ
NASDAQ 100	INDEX LIAB	EVE	Equity/Index	.WFGDV	09/28/2022	2 10/03/2023.	4,200		. 11,493.83	42,000	 	ł	20,882		11,107			(4,804)				·
S&P 400 MIDCAP	INDEX LIAB	EV2	Equity/Index	PARDV - BOADV -	09/28/2022		353		. 2,234.23 29 297 85	13,120	·	t	6,523		21,126 31,105			(13,476)	·····		ł	·

							Showing	II Ontions C	ans Floors (Collare Swan	s and Earway	ds Open as o	f Current Stat	tomont	Data							
1	2	3	4	5	6	7	Silowing a	li Options, C	10015, C	опат <u>я, з</u> wap	12	13 Open as 0	14	15	16 16	17	18	19	20	21	22	23
·	Description of Item(s) Hedged, Used for Income	3	Type(s)	Exchange,	Ü	,		3	Strike Price,	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of	10	Book/	10	10	Unrealized	Total Foreign		Adjustment	21	Credit	Hedge Effectiveness at Inception
Description	Generation or Replicated	Schedule/ Exhibit Identifier	of Risk(s) (a)	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Index Received (Paid)	Premium (Received) Paid	Premium (Received) Paid	Current Year Income	Adjusted Carrying Value	Code	Fair Value	Valuation Increase/ (Decrease)	Exchange Change in B./A.C.V.	Current Year's (Amortization)/	To Carrying Value of Hedged Item	Potential Exposure	Quality of Reference Entity	and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023.	34	Amount	. 29,891.52	54,200	Falu	lilcome	26,948	Code	107,847	(Decrease)	B./A.C.V.	(3,564)	rieugeu item	Lxposure	Linky	(6)
BESGUVCX - 5YR	. INDEX LIAB	EX5.	.Equity/Index	CITIDY-	09/28/2022.	09/28/2027.	1,983		. 916 . 71				59,050		65,426			(2,417)				
BESGUVCX - 4YR BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	.CITIDV- .CITIDV-	09/28/2022.	09/28/2026.	1,873		915.8 916.71	56,950		-	49,742 24,012		55,268 27,305			(3,965)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/27/2024.	1,432		914.9	31.590			23,572		28,655			(2.767)				
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITIDV- CITIDV-	09/28/2022.	10/03/2023.	1,212 771		904916.71	24,420			12,142 5,534		30,692			(32,880)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/28/2022.	10/03/2023.	24,402		. 356 . 63			1	111.094		206,293			(32,000)				<u> </u>
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV -	09/28/2022	10/03/2023.	25,273		. 365 . 58	132,240			65,750		102,202			(11,868)				
SPMAESSE - 1YR S&P MARC 5% - 2YR	. INDEX LIAB INDEX LIAB	EX5FX5	Equity/Index Equity/Index	BOADV - JPMDV -	09/28/202209/28/2022.	10/03/2023.	5,189 8,915		. 256 . 04 . 348 . 08				9,760 70,551		15,099 148,757			(12,949)				
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index	.JPMDV	09/28/2022.	10/03/2023.			. 350 . 52				25,894		95,707			(25,232)				
S&P MARC 5%	. INDEX LIAB	EX5.	Equity/Index	JPMDV - JPMDV -	09/28/2022.	10/03/2023.	25,881 12,366		354.34	128,700		· 	63,990 50,456		238,075			(126,383)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDY-	09/20/2022.	10/03/2023.	86,736		254 . 54				254,131		513,010			(10,602)				<u> </u>
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	09/27/2024.	47,097		. 254 . 54	373,200			278,865		348,566			(4,744)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	09/29/2022.	10/04/2023.	24,703 8,551		106 . 19	42,640		+	21,318 9,539		57,264 26,310			(8,967)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	09/27/2024	27,553		105.88	71,340			53,307		85,876			(7,587)				
LSMANFI - 3YR LSMANFI - 4YR	INDEX LIAB	EX5EX5	.Equity/Index Equity/Index	GSIDV-	09/29/2022.	09/29/2025.	31,354 36,105			94,050 121,220					104,474 126,994			(13,737)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/29/2022	09/29/2027.	40,855		106 . 19	146,630			131,869		146,515			(12,897)				
RAINBOW	. INDEX LIAB	EX5 FX5	Equity/Index	BARDV	09/29/2022.	10/04/2023.	2,500		1.01 3.308.55	55,250			27,623		85,430 94,882			(24 , 144)				ļ
DJ EURO STOXX 50 DOW INDUSTRIAL	. INDEX LIAB	FX5	Equity/Index Equity/Index	BARDV - PARDV -	09/29/2022	10/04/2023.			. 29 . 254 . 83	51,870 97,106		+	25,933 48,549		94,882			(20,796)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_09/29/2022_	10/04/2023.	16,315		255.07	83,640			41,817		59,662			(13, 292)				
MSDB - 3YR MSDC - 1YR.	INDEX LIAB	EX5FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	09/29/2022.	09/29/2025.	14,325 8,202		. 255 . 83. . 268 . 5	156,600			130,307 26,728		141,250 78,238			(5,701)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022.	09/27/2024.	7,829		. 277 . 89	45,360			33,894		59.046			(36,896)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2022	10/04/2023.	34,995		. 277 . 73	211,460			105,722		480,325		ļ	(26,301)				
MSDG - 2YRS&P MARC 5%	INDEX LIAB	FX5	.Equity/Index Equity/Index	.MSIDV- UBSDV-	09/29/2022.	09/27/2024.	34,274		. 278 . 01	293,550 105,780		-	219,348 52,886		509,507			(34,078)				·····
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	UBSDV -	09/29/2022.	10/04/2023.	25,668		. 352 . 28	137,060			68 ,525		252,839			(12, 157)				
S&P MARC 5% S&P MARC 5% - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.UBSDV - .UBSDV -	09/29/2022	10/04/2023. 09/27/2024.	7,787		348 . 82				26,188 72,272		97,684			(32,231)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	09/29/2022	10/04/2023.	25,423		363.08	129,630			64.810		151,212 117,380			(6.335)				
SP500LV5SP500LV5	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV	09/29/2022.	10/04/2023.	24,546 3,799		. 354 . 18. . 341 . 52.	229,320 25,480			114,651 12,739		245,105 26,075			(3,479)				
SP500LV8.	INDEX LIAB	EX5	Equity/Index	JPMDV	09/29/2022.	09/27/2024.	1,599		. 568 . 48	27,680			20,683		24,406			(9,888)				
S&P 400 MIDCAP	. INDEX LIAB	EX5FX5	Equity/Index	.PARDV -		10/04/2023.				52,250			26,123		73,263			(12,584)				
NASDAQ 100	INDEX LIAB	FX5	Equity/Index Equity/Index	. WFGDVPARDV -	09/29/2022.	10/04/2023.	269		. 11,164.78				19,883 25,303		31,030			(13,505)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV -		10/04/2023.			1,674.93	54,314			27,155		71,085			(10,551)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index Equity/Index	. WFGDV	10/05/2022.	10/11/2023.	397 284		1,738.01 1,725.67	10,080 42,550			5,215 22,016		13,427			(9,284)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	_BOADV	10/05/2022	10/11/2023.	3,600			37,440		-	19,372					(10,161)				
DOW INDUSTRIALDOW INDUSTRIAL.	. INDEX LIAB INDEX LIAB	EX5EX5	Equity/Index	BOADV - BOADV -	10/05/2022	10/11/2023.	40		. 29,850.03	20,520		· 	10,617		32,961			(11,598)			 	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	10/05/2022	10/11/2023.	8,014		. 29,698.66	40,980 92,400			69.828		68,708			(34,040)				İ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.BOADV -	10/05/2022	10/11/2023.	16,601		. 348 . 67	135 , 140			69.922		220,442			(15,235)				
S&P MARC 5%	. INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	10/05/2022 10/05/2022	10/11/2023. 10/11/2023.	25,188 .9,159		. 354 . 95 . 351 . 81	137,280			71,030 31,790		221,263 100,036			(5,021)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV	.10/05/2022.	10/11/2023.	5,177		. 256 . 39	20,250			10,478		16,390			(2.744)				
SPMAESSE - 1YR SPMAESSE - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index	GSIDV- GSIDV-	10/05/2022.	10/11/2023.	5,575		249 .86	37,687			19,499 16,523		36,088			(7,255)				
BESGUYCX - 1YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	BOADV -	10/05/2022	10/04/2024.	2,389 1,541		. 249 . 86. . 908 . 31	21,864		-	15,139					(5,164)				
BESGUVCX - 2YR	. INDEX LIAB	EX5.	. Equity/Index	BOADV -	10/05/2022.	10/04/2024.	1.872		. 917 . 39	41,140			31,090		48 . 288			(6,477)				
BESGUVCX - 2YR BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	10/05/202210/05/2022.	10/04/2024.	1,872 2,422		. 908 . 31	47 ,940 77 ,440	·	+	36,229		56,751 86,428			(4,590)	ļ		 	
BESGUVCX - 4YR	. INDEX LIAB	EX5.	Equity/Index	_BOADV	10/05/2022	10/05/2026.	2,092		908.31	73,340		1	64,407		79,359			(2,202)				
BESGUVCX - 5YR	. INDEX LIAB	EX5EX5.	Equity/Index	BOADVBOADV -	10/05/2022.	10/05/2027.	3,083		. 907 . 4. . 196 . 48.	122,360			110,440 4,595		127,595		ļ	(3,246)				
SPLV5UE - 1YR S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	10/05/2022	10/11/2023.	1,505 299		. 2,301.79	8,880		1	6,773				İ	(41, 186)			<u> </u>	<u> </u>
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/05/2022.	10/11/2023.	31,982		364 . 92				85.941		129,445			(102,636)				ļ
SP500LV5FIDMFYDN - 1YR	INDEX LIAB	EX5FX5	Equity/Index Equity/Index	.WFGDV- .CITIDV-	10/05/2022. 10/06/2022.	10/11/2023.	23,551 81,423		. 354 . 25. . 256 . 98.	247,050 413,920		+	127,825 215,269		242,951 364,190			(61,763)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5.	Equity/Index	CITIDV-	10/06/2022_	10/04/2024.	61,068		254 . 94	491,400			371,858		438,190			(8,536)				[
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	_MSIDV	10/06/2022.	10/12/2023.	13,912		. 257 . 62	59,500	ļ		30,944	ļ	38,777			(16,202)			 	ļ

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							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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				İ									İ								
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2022	210/06/2025.	9,539		256 . 62	102,240			85,720		91,375			(6,335)				
MSDC - 1YR	INDEX LIAB	.EX5	Equity/Index	-MSIDV	.10/06/2022	10/12/2023.	10,051		268 . 89	65,340			33,982		93,806		ļ	(63,515)			ļ	
MSDC - 2YR MSDG - 1YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	10/06/2022	210/04/2024 210/12/2023			273 . 19 278 . 13	50,400 256,150			38 , 139		65,464		·	(35,800)			·	·
MSDG - 2YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	1.10/06/2022	10/12/2023	32,653		279 . 24	284.830			215,540		459.931			(5,537)				·
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	31,253		105.59	66,990			34.840		84,702			(7,494)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	10,418		105 . 59	22,330			11,613		28,234			(15,437)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	10/06/2022	10/04/2024.	20,835		105 . 59	59,620			45,116		68,179		ļ	(12,703)			ļ	ļ
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.10/06/2022	10/04/2024	43,565			122,820			92,942		140,204			(12,127)			ļ	·
LSMANFI - 3YR LSMANFI - 4YR	INDEX LIAB INDEX LIAB	EX5EX5	.Equity/Index Equity/Index	GSIDV- GSIDV-	10/06/2022	210/06/2025. 210/06/2026.			105 . 59 105 . 69				127,573 170,289		161,924 195,228			(11,638)			·	·
I SMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	1.10/06/2022	10/06/2027.	58,718		105.59	232,500			209,975		224,008			(6, 125)			İ	†
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV -	10/06/2022	10/12/2023	1,100		1.02	14,630			7.609		20,434			(6, 125)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	CITIDV-	10/06/2022	10/12/2023	379	ļ	3,484.95	24,700			12,846		44 , 174		ļ	(31,639)			ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	-GSIDV-	.10/06/2022	10/12/2023	16,342	ļ	348.44	127 , 144	ļ		66 , 124		228,948	ļ	ļ	(14,002)		ļ	ļ	·
S&P MARC 5%	. INDEX LIAB	EX5EX5.	Equity/Index	GSIDV-	10/06/2022	210/12/2023. 210/12/2023.	24,943	ŀ	354.71351.58	127 , 594	·	+	66,358		237,972		t	(11,981)			t	·
S&P MARC 5% S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	GSTDV	.1.10/06/2022	10/12/2023. 10/04/2024.	8,028	ļ	351.58	95,323	·	†	29,367 72,134		103,709		t	(39,634)			t	t
SP500LV5	INDEX LIAB.	EX5	Equity/Index	JPMDV -	10/06/2022	10/12/2023	32,440		363.38	159.840			83.129		154,077			(6,040)			İ	†
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	10/06/2022	10/12/2023.	23,672		352 . 77	240,570								(11,130)				
SP500LV5	INDEX LIAB	EX5	_Equity/Index	JPMDV	10/06/2022	10/12/2023.	4,092		342 . 17	24,360			12,669		25,763			(2,023)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	_CITIDV-	10/06/2022	10/04/2024	4,599		563 . 65				67,009		78,508		ļ	(14,013)			ļ	·
SPDR GOLDDOW INDUSTRIAL.	. INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - PARDV -	10/06/2022	10/12/2023. 10/12/2023.	5,012 107		163 . 14						15,504 79,034			(15,212)			†	·
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	PARDV -	10/06/2022	10/12/2023.			2.325.45	61,350		+	31,907		79,034		·	(16,243)			†	· †
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/06/2022	10/12/2023	3,600		11,485.50	37,440			19,472		502			(10,390)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV -	10/06/2022	10/12/2023.	287		11.347.67	65,505			34.067		95.064			(2,218)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV	10/06/2022	10/12/2023	1,141		1,745.50	41,900			21,791		48,258		ļ	(10,940)			ļ	ļ
RUSSELL 2000	INDEX LIAB	.EX5	Equity/Index	BARDV -	10/12/2022	10/17/2023.	296		1,677.63	8,920			4,770		13,951			(11,040)			ļ	·
NASDAQ 100 S&P 400 MIDCAP	. INDEX LIAB	FX5	Equity/Index Equity/Index	MSIDVBOADV -	10/12/2022	10/17/2023 10/17/2023	5,000	ļ	10,785.62	44,000		·	23,532 23,745		23,262		 	(2,402)			ł	·
DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/Index	BOADV -	10/12/2022	210/17/2023.			28,509.78	9,660			5.166		14.843			(22, 109)				·
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV -	10/12/2022	10/17/2023	45		28,860.31				47 ,555		193,944			(6,927)				
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.10/12/2022	10/11/2024.	3,044		197 . 89	16,620			12,717		22,334			(6,346)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/12/2022	210/17/2023.			197 . 89	27,860			14,900		34,382			(6,404)				
BESGUYCX - 5YR BESGUYCX - 4YR	. INDEX LIAB	EX5	_Equity/Index	JPMDV - JPMDV -	.10/12/2022	10/12/2027	3,443			126,790 102,330			114,916 90,348		162,236 130,688			(7,487)			·	+
BESGUVCX - 41K	INDEX LIAB	FX5	Equity/Index Equity/Index	JPMDV -	10/12/2022	210/12/2026 210/10/2025	2,665			89.520		+	75,511		114,579			(7,538)			ł	+
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	10/12/2022	10/11/2024			899.58	60,060			45,956		81,818		T	(8,130)			İ	·
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	_JPMDV	.10/12/2022	10/11/2024.			904.99	146,720			112,265		199,373			(10,299)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	_Equity/Index	JPMDV	10/12/2022	210/17/2023.	1,666	ļ	899 . 58	32,700			17.488		48,101		ļ	(11,824)			ļ	ļ
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV -	10/12/2022	10/17/2023.	2,110		899 . 58	41,420			22,152		60,928			(37,915)			ļ	·
S&P MARC 5% - 2YR S&P MARC 5%	. INDEX LIAB	EV2	Equity/Index Equity/Index	JPMDV	10/12/2022	10/11/2024 10/17/2023		····	345.99	94,200 152,490	·	+			157,342		t	(30,791)		.	ł	·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	JPMDV -	10/12/2022	10/17/2023	27,718	ļ	354.3	123,840		†	66,231		261,102		t	(14,277)			t	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	.10/12/2022	10/17/2023	6.352		343.56	57,420			30,709		111,899			(2,372)				
SPMAESSE - 1YR	INDEX LIAB	EX5	.Equity/Index	GSIDV-	10/12/2022	10/17/2023.	10,012	ļ	255 . 7	36,288			19,407		35,320		ļ		ļ		ļ	ļ
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	10/12/2022	10/17/2023.			246 . 21	9,539			5,101		10,839		ļ	(40, 205)			ļ	ļ
SPMAESSE - 2YRSP500LV5	.INDEX LIAB	EVE	Equity/Index	GSIDV- WFGDV-	.10/12/2022	10/11/2024		·····	. 249 .95 . 360 . 17	6,695 161,700	·····	+	5,122 86,478				ł	(43,760)			ł	·
SP500LV5 SP500LV5	INDEX LIAB	EV2	Equity/Index Equity/Index	WFGDV -	10/12/2022	10/17/2023. 10/17/2023.	28,787	·····	348.25	176,000	·	t	94.126				t	(86,056)			t	t
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2022	10/18/2023	50.004	ļ	276.59	346 . 110		T	186.027		736,448		†	(162.589)			İ	†
MSDG - 2YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	.1.10/13/2022	10/11/2024.	19,426		276 . 59	184 , 140			141,087		308,634		I	(70,746)			[
FIDMFYDN - 1YR	. INDEX LIAB	EX5	_Equity/Index	CITIDV-	10/13/2022	10/18/2023.	105,252	ļ	253.6	653,920			351,469		694,092		ļ	(10,808)			ļ	ļ
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	10/13/2022	10/11/2024	73,440	ļ	254 .88	562,870			431,266		532,605			(10,045)				·
LSMANFI - 1YR	INDEX LIAB	EX5EX5.	. Equity/Index	GSIDV- GSIDV-	10/13/2022	210/18/2023 210/18/2023		····	105 . 08	43,470	·	+	23,364 21,714		61,251		ł	(9,467)			ł	·
LSMANFI - 1YK	INDEX LIAB	FX5	.Equity/Index Equity/Index	GSIDV-	10/13/2022	10/18/2023.	26,619	l	105.19	75,320		†	57.710		92,811		t	(12,848)			t	†
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.10/13/2022	10/11/2024			105 . 19	102,220		1	78,320		125,957		İ	(10,148)			I	
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/10/2025.	38,977		105.08	129,970			109,730		148,097		ļ	(9,763)			1	1
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/13/2026.	44,681		105 . 19	162,150			143,272		174,091		ļ	(12,238)			ļ	ļ
LSMANFI - 5YR	INDEX LIAB	EX5	.Equity/Index	GSIDV	.10/13/2022	10/13/2027.	50,385	ļ	105 . 19	195,040	ļ	· 	176,879		200,099		ł	(12,218)			ļ	·
RAINBOW	. INDEX LIAB	EX5	Equity/Index Equity/Index	BARDV - CITIDV -	10/13/2022	210/18/2023 210/18/2023		····	0.99 3.389.29		·	· 	26,455 26,412		71,980 88,912		t	(26, 352)			t	·
DOW INDUSTRIAL	. INDEX LIAB	FX5	.Equity/Index	PARDV-	10/13/2022	10/18/2023		·····	29,708.29	105,984		†			146,551		t	(10,721)			t	†
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2022	10/18/2023	999		2,285.72	53,222		I	28,606		68,780		I	(23,413)			I	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/18/2023	4,900		11.033.58	43,120			23,176		16,011			(6,140)				
NASDAO 100	INDEX LIAR	FX5	Fauity/Index	PARDV -	10/13/2022	10/18/2023	344	I	10 823 94	94 164	1	1	50 611	1	142 562		1	(11 999)	1		1	1

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							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for			l					Strike Price,	Initial Cost of	Cost of						_Total					Effectiveness
	Income		Type(s)	Exchange,		5			Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	No	N - 4: 1	Index	Premium	Premium	0	Adjusted			Valuation	Exchange	Current Year's	To Carrying	D-44'-1	Quality of	and at
Description	or Replicated	Exhibit Identifier	Risk(s) (a)	or Central Clearinghouse	Trade Date	Maturity or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)/ Accretion	Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EVE	(a) _Equity/Index	DAPRIV	10/13/2022	210/18/2023.	Contracts	Amount	1,709.39	24,696	Palu	income	13,274	Code	29,891	(Decrease)	B./A.C.V.	(37,827)	neagea item	Exposure	Entity	(0)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/13/2022	10/10/2023	8.941		346 . 35	95.468		+	73.147		166.993			(30,627)				·
S&P MARC 5%	INDEX LIAB	EX5.	Equity/Index	GSIDV-	10/13/2022	10/18/2023	19,902			152 . 138			81,771		307,682			(14,265)				
S&P MARC 5%	. INDEX LIAB	EX5	_Equity/Index	GSIDV-	10/13/2022	10/18/2023.	27,690		354 . 67	123,178			66,206		267,864			(21,507)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	10/13/2022	210/18/2023.	6,346		343.92	57,374			30,837		112,621			(10,594)				
MSDB - 1YR MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV- MSIDV-	10/13/2022	210/18/2023 10/13/2025	19,997		255 . 79 255 . 04				46,492 107,192		71,011 123,910			(16,808)				+
MSDC - 1YR	INDEX LIAB	EX3	_Equity/Index _Equity/Index	_MSIDV	10/13/2022	210/13/2023	11,998		266 .64	67,600		+	36,334		107 106			(42,092)				
MSDC - 2YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	10/13/2022	10/11/2024	12.713		272.79	90.780		-	69.555		127.390			(43, 494)				<u> </u>
SP500LV5.	INDEX LIAB	EX5	Equity/Index	JPMDV -	I 10/13/2022	10/18/2023	28,914		362.25	169,290			90,990		161,170			(15, 105)				
SP500LV5	INDEX LIAB	EX5	_Equity/Index	JPMDV	10/13/2022	10/18/2023.			350 . 61	174,930			94,021		190,518			(5,005)				ļ
SP500LV5	INDEX LIAB	EX5	Equity/Index	. JPMDV -	10/13/2022	10/18/2023.			342.05	60,750			32,652		63,467		ļ	(14,098)				·
SP500LV8. NASDAQ 100	INDEX LIAB	EX5EX5	Equity/Index	BOADV - MSIDV -	10/13/2022	210/11/2024 210/24/2023		····			·	+	30,510		36,068		 	(4,326)	·		t	·
S&P 400 MIDCAP	INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	MSIDV-	10/19/2022	10/24/2023		·····	2,283.17	17,400	·	†	9,631		26,961			(5,592)			†	†
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	BOADV -	10/19/2022	10/24/2023	43	l	30,423.81	22,490		1	12.449	1	38.323		İ	(6,903)			I	T
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV	10/19/2022		16		30,606.35	29,050			16,080		45,485			(7,450)				
BESGUVCX - 5YR	. INDEX LIAB	EX5	_Equity/Index	.JPMDV	10/19/2022	10/19/2027.			901.84	137,900			125,505		177,583			(7,892)				
BESGUVCX - 4YR	. INDEX LIAB	EX5	_Equity/Index	. JPMDV -	.10/19/2022	10/19/2026	3,552		900.94	119,040			105,662		152,802			(8,692)				·
BESGUVCX - 3YR BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	JPMDV - JPMDV -	10/19/2022	210/17/2025.			900 .94 901 .84	94,360 69,250			80 , 188 .53 , 642		121,146			(1,927)				·
BESGUVCX - 2YR	INDEX LIAB	EXS	_Equity/Index _Equity/Index	JPMDV -	10/19/2022	210/18/2024 210/18/2024	555		895.53	15,350			11,890		20,831			(9,578) (9,585)				+
BESGUVCX - 1YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	10/19/2022	210/10/2024	1.998		900.94	38.520		†	21,322					(1,561)				·
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	10/19/2022	10/24/2023	1,665		892.83	38,550			21,338		56,583			(10,271)				
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	10/19/2022	10/18/2024.	2,011		198 . 48	12,440			9,636		12,744			(45, 138)				ļ
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV	10/19/2022	10/24/2023.			197 .88	41,310			22,866		41,826			(60,389)				ļ
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV - JPMDV -	10/19/2022	10/24/2023.			354.01 362.93	181,540 242,880			100,486		186,121			(1,299)				·
SP500LV5 SPMAESSE - 2YR	. INDEX LIAB	EXS	Equity/Index Equity/Index	BOADV -	10/ 19/2022	210/24/2023 210/18/2024	1,201		249 . 75	10,350		+	8,017		10.977			(3,640)				·
SPMAESSE - 1YR	INDEX LIAB	FX5	Equity/Index	BOADV -	10/19/2022	10/24/2023	2.402		249.75	14.640			8.104		16.087			(13,287)				·
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	10/19/2022	10/24/2023	11,211		255.99	38,920			21,543		37,894			(33,521)				
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index	.GSIDV	10/19/2022	10/24/2023.			347 .93	53,441			29,581		122,199			(35,439)				ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	10/19/2022	210/24/2023.	28,971		352.41	134,820			74,626		325,952			(5,705)				ļ
S&P MARC 5% S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	10/19/2022	210/24/2023 210/18/2024			344 . 47 345 . 17	142,532 45,449					311,261			(147,780)				+
FIDMFYDN - 1YR	INDEX LIAB	EXS	Equity/Index	CITIDV-	10/20/2022	10/16/2024	100,242		252 . 88	594,360			330,580		714,834			(19,463)				·
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDY-	10/20/2022	10/18/2024	78.536		253 . 13	612,920			475,413		647.096			(22,019)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/25/2023			105.27				43,539		106,363			(12,236)				
LSMANFI - 1YR	INDEX LIAB	EX5	_Equity/Index	_GSIDV	10/20/2022	10/25/2023.	38,907		105.06				49,257		120,417			(19,425)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	.10/20/2022	10/18/2024.	31,315		104.74	97,350			75,510		116,790			(15,614)				·
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	10/20/2022	210/18/2024 210/20/2025			105.06	154 , 550 187 , 030		+	119,877 159,159		185,814			(15,832)				·
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/20/2022	10/20/2025	64,528		104.64	252,960			224,701		267,031			(5,840)				·
LSMANFI - 5YR	INDEX LIAB	EX5	. Equity/Index	GSIDV-	10/20/2022	10/20/2027.	70,222		105.27	274,540		1	250,011		276,619			(10,609)			I	
RAINBOW	INDEX LIAB	EX5	_Equity/Index	CITIDV-	10/20/2022	10/25/2023	900		0.99	23,490			13,065		34,434		ļ	(20,990)		L	ļ	ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	.WFGDV	10/20/2022	10/25/2023.	487		3,447.44	42,670			23,733		70,877		ļ	(14,975)				ļ
DOW INDUSTRIALS&P 400 MIDCAP.	. INDEX LIAB	EX5 FX5	Equity/Index	MSIDV- MSIDV-	10/20/2022	10/25/2023	148	····	30,090.92	84,420	·	+	46,954 33,499		114,578	ļ	 	(14,906)	ļ	ļ	†	·
NASDAQ 100	INDEX LIAB	ENG	Equity/Index Equity/Index	BOADV -	10/20/2022	10/25/2023	1,236 5,500		2,263.11 11,046.71	60 , 228 59 , 950		+	33,499		97,528			(5,800)				t
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	10/20/2022	10/25/2023	299	l	10.781.58	71,676	İ	1	39,866		107,525		İ	(18,996)			İ	T
RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	PARDV -	10/20/2022	10/25/2023.	939		1,670.30	23,328			12,975		29,571			(12,319)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/25/2023			254 . 13		ļ		42,493		74,083	ļ	ļ	(7,499)			ļ	ļ
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.10/20/2022	2 10/20/2025.			253 .88	147,560			125,571		152,502			(20,022)				·
MSDC - 1YR MSDC - 2YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	10/20/2022	10/25/2023 10/18/2024		····	267 .86 272 .13	30,160	·	+	16,775		51,046 234,818		 	(79 , 126) (31 , 171)	·		t	+
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2022	10/16/2024			277 .81	318,240		†	123,561 177,004		717,795			(5,581)			t	†
MSDG - 2YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	10/20/2022	10/18/2024.			278.09	248,000		1	192,362		432,263			(34,531)			I	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	10/20/2022	10/18/2024	4,353		344 . 95	44,400			34,439		80,394			(32,820)				1
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index	BOADV -	10/20/2022	10/25/2023.	17,991		344 . 26	138,880			77 ,244		305,180			(12,979)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	10/20/2022	210/25/2023	29,018		352 . 19	132,000	ļ	· 	73,418		314,155	.	ļ	(60,389)			ļ	·
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index	BOADV	10/20/2022	210/25/2023		····	347 .71	52,200	·	+	29,033		119,120		 	(46,796)			 	·
SP500LV5SP500LV5	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPMDV	10/20/2022	10/25/2023		l	362.24	242,880	·	†	135,089 104,682		236,354		†	(4,400)			†	
SP500LV8.	INDEX LIAB	EX5	Equity/Index	BOADV -	10/20/2022	10/23/2023		l	567.39	35,010		1	27,156		31,586		l	(6,125)			1	T
SP500LV5	INDEX LIAB	EX5	_Equity/Index	JPMDV -	10/20/2022	10/25/2023.	5,847		340	57,200			31,814		60,612			(5,933)				
BESGUVCX - 5YR	. INDEX LIAB	EX5	_Equity/Index	BOADV -	10/26/2022	10/26/2027.	3,086		903.78	122,360	ļ		111,823		132,876						ļ	ļ
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	.1.10/26/2022				904 . 68	94,800	ļ		84,592		105,604	 	ļ	(7,591)	ļ	ļ	}	·
BESGUVCX - 3YR	INDEX LIAB	I= X.5	Fauity/Index	BOADV -	10/26/2022	10/24/2025	2 424	1	905 59	75 680	1	1	64 790	1	88 569	ı	1	(2.300)	I	1	1	1

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1	2 Decemination	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description						1			Cumanulativa	Cumant											
	of Item(s) Hedged,						1			Cumulative Prior Year(s)	Current Year Initial											Hedge
	Used for						1		Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,			1		Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)	/ Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date			Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion '	Hedged Item	Exposure	Entity	(b)
BESGUVCX - 2YR	INDEX LIAB	.EX5	_Equity/Index	.BOADV	10/26/2022	210/25/2024.	2,314		. 904 . 68	60,480			47,420		75,097			(8,019)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	.BOADV	.10/26/2022	210/31/2023.	551		. 911 . 94	9,250		ļ	5,293		11,874		ļ	(3, 163))			ļ
BESGUVCX - 1YR RUSSELL 2000	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	BOADV - BOADV -	10/26/2022	210/31/2023. 210/31/2023.	1,653		. 905 . 59	32,250 12,720					42,034 14,378			(13,859)				
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	BOADV -	1.10/26/2022	210/31/2023.	443		1,746.59				31 806		31.864			(14,900)	\ 			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2022	10/31/2023	5,500		11,405.90	59,950			31,896 34,306		52,381			(3,063)	\ 			İ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/26/2022	210/31/2023.			. 2,357.10	12,320			7,050		15,462			(5,632)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV	.10/26/2022	210/31/2023.	293		. 2,376.22	52,220			29,882		48,102			(11,069))			ļ
DOW INDUSTRIAL	INDEX LIAB	EX5.	_Equity/Index _Equity/Index	BOADV - BOADV -	10/26/2022	210/31/2023. 210/31/2023.	47	ļ	. 31,711.75	22,650 44,520		·	12,961 25,476		33,336	····		(3,049)	<u> </u>			ł
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/26/2022	210/31/2023.	4,004		257 .52	12,264			7,018		11,932			(771)				····
SPMAESSE - 1YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	10/26/2022	210/31/2023.			. 249 . 53	22.334			12.781		24 898			(10.999)				
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	10/26/2022	210/25/2024.	801		251.52	6,139			4,813		6,947			(25,757)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	.EX5	.Equity/Index	.GSIDV-	10/26/2022	210/25/2024.			. 347 .02 347 .37	87,629			68,706		147,604			(36,309)				ļ
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	.EX5	_Equity/Index _Equity/Index	GSIDV- GSIDV-	10/26/2022	210/31/2023. 210/31/2023.	28,184	ļ	353.63	103,592 146,030			59,279 83,564		199,134	ļ		(11,729)	<u> </u>			
S&P MARC 5%	. INDEX LIAB	EX5	.Equity/Index	GSIDV-	1.10/26/2022	210/31/2023.	7,190		. 350 . 15	47,173			26,994		93,078			(35,759)				†
SP500LV5.	INDEX LIAB	EX5	Equity/Index	WFGDV -	10/26/2022	10/31/2023	36 496		. 363 . 88	244.440			139.877		192.642			(3,307)				
SP500LV5	INDEX LIAB	EX5	_Equity/Index	.WFGDV-	10/26/2022	210/31/2023.	13,614		. 356 . 63	143,820			82,299		130,346			(26,300)				ļ
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	10/26/2022	210/31/2023.	2,504 29,271		. 197 . 85	13,300			7,611		11,804			(105, 154)				ļ
FIDMFYDN - 2YR FIDMFYDN - 1YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITIDV- CITIDV-	10/27/2022	2 10/25/2024 2 11/01/2023			. 257 . 76 . 258 . 01	209,250 422,920		+	164,285 243,141		172,378 345,447			(16,470)	}			
LSMANFI - 1YR	INDEX LIAB	.EX5	Equity/Index	GSIDV-	10/27/2022		30,180		. 105 . 92			·	38,082		77 .092			(10,294)	\ 			ł
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/27/2022	211/01/2023.	18,863		105.92	41,400			23,801		48, 183			(12.886)				
LSMANFI - 2YR	INDEX LIAB	EX5	.Equity/Index	.GSIDV	10/27/2022	210/25/2024.	42,441		. 105 . 92	123,300			96.804		132.670			(12,778)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	10/27/2022	210/27/2025.	46,213		. 106 . 03	154,350		ļ	132,319		156,067			(11,222)				ļ
LSMANFI - 4YR LSMANFI - 5YR	INDEX LIAB	.EX5 EX5	Equity/Index Equity/Index	.GSIDV- GSIDV-	10/27/2022	210/27/2026. 210/27/2027.	54,702 55,645		. 105.92	204, 160 224, 200			182,315 205,013		196,668			(13,367)				ł
RAINBOW	. INDEX LIAB	EX5	Equity/Index	BARDV -	10/27/2022	211/01/2023.	2,100			53,760		†	30,907		73,465	····		(2,506)	(ł
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV -	10/27/2022	11/01/2023	610		3,546.83	55,880			32,126		91,173			(16,983)	<u> </u>			
SPDR GOLD.	. INDEX LIAB	EX5	Equity/Index	BOADV -	10/27/2022	11/01/2023	5.170		. 153 . 96	10,080			5,795		15,948			(10,204)				
DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/Index	.PARDV -	10/27/2022	211/01/2023.	106		. 31,584.81	68,306			39,270		82,627	ļ		(14,632))			ļ
S&P 400 MIDCAP NASDAQ 100.	INDEX LIAB	EX5	Equity/Index Equity/Index	.PARDV- GSIDV-	10/27/2022	211/01/2023. 211/01/2023.	1,004 5,500		. 2,384.11 . 11,191.63	41,040 58,850			23,594		49,096 24,457			(19,563)	\ 			
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	PARDV -	10/27/2022	211/01/2023.	357		. 11,292.35	78,680			45,234		120,823			(26,206)				t
RUSSELL 2000	INDEX LIAB.	EX5	Equity/Index	GSIDV-	10/27/2022	11/01/2023	1,439		. 1,795.48	57,746			33,199		60,493			(9,724)				
MSDB - 1YR	INDEX LIAB	EX5	_Equity/Index	_MSIDV	10/27/2022	211/01/2023.	24,610		. 257 . 97	105,400			60,596		71,957			(8,889))			ļ
MSDB - 3YR	INDEX LIAB	.EX5	Equity/Index	MSIDV	.10/27/2022	2 10/27/2025.	11,114		. 257 . 47	116,480			99,854		104,410	ļ		(19,595)				ļ
MSDC - 1YR MSDG - 1YR	INDEX LIAB	FX5	_Equity/Index _Equity/Index	.MSIDV- .MSIDV-	10/27/2022	211/01/2023. 211/01/2023.	4,819 13,306	·····	. 268 . 16. . 278 . 89	35,750			20,553 45,309		48,387	ļ		(22,449)	<u> </u>			ł
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2022	210/25/2024.			276.94	178,610		1	140,229		299,286			(26,878)	(t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	_Equity/Index	_BOADV	10/27/2022	210/25/2024.			. 347 . 16	86,800					136,931			(36,923)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	.10/27/2022	211/01/2023.	13,511	ļ	. 347 . 16	108,100		}	62,148		198.028	ļ	ļ	(11,748)				ļ
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5	_Equity/Index _Equity/Index	BOADV - BOADV -	10/27/2022	211/01/2023. 211/01/2023.	28,460 7,187	·····	. 353 .77 . 350 .29	148,500 47,250		 			280 , 138 88 , 145	····		(59, 984)				ł
SP500LV5	INDEX LIAB	FX5	_Equity/Index	JPMDV -	10/27/2022	211/01/2023. 211/01/2023.		ļ	. 364 . 28	241,250		†	138,697		184 . 162	ļ	†	(29,642)	(t
SP500LV5	INDEX LIAB	EX5	.Equity/Index	_ JPMDV	10/27/2022	2 11/01/2023.	13,599		357.02	142,410			81,873		125,984			(9, 110)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	_CITIDV	10/27/2022	210/25/2024.	8,668		. 555 . 34	235,840			185, 161		188,433			(1,775)				ļ
SP500LV5	INDEX LIAB	.EX5	Equity/Index	JPMDV	.10/27/2022	211/01/2023.	4,629	ļ	. 345.96	36,640			21,065		32,278	ļ		(13,058)				
RUSSELL 2000 NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	.WFGDV- .MSIDV-	11/02/2022	211/07/2023. 211/07/2023.			. 1,774.82 10,906.34			†	4,221 31,046		8,290			(3,381)	{			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	11/02/2022	11/07/2023	31		32,147.76	13,600		İ	8,039		18.368	<u> </u>		(3,774)	[[
DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/Index	BOADV	.11/02/2022	2 11/07/2023.	34		. 32 . 147 . 76	63.470					51,129			(4.157)				
BESGUVCX - 5YR	INDEX LIAB	EX5	_Equity/Index	. JPMDV -	.11/02/2022	211/02/2027.	2,217		. 903.96	75,400		ļ	69,194		99,507		ļ	(4,337)				ļ
BESGUYCX - 4YR	INDEX LIAB	EX5. EX5.	Equity/Index	. JPMDV -	11/02/2022	211/02/2026.	1,995 1,884	ļ	. 900 . 35			+	59,584 44,719			ļ		(5,324)				ł
BESGUVCX - 3YR BESGUVCX - 2YR	INDEX LIAB	EX5	_Equity/Index _Equity/Index	JPMDV - JPMDV -	11/02/2022	210/31/2025. 211/01/2024.		·····	. 907 . 57 897 . 64			†				····	····	(6,808)	<u> </u>			t
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/02/2022	211/01/2024.	1 774	L	890.43	54,240		İ	43,045		72,362	L	İ	(5,520)	(<u> </u>			I
BESGUVCX - 1YR	INDEX LIAB	EX5	.Equity/Index	JPMDV -	11/02/2022	211/07/2023.	554		. 901 . 25	10.850			6.414		15.628			(3, 133)				
BESGUYCX - 1YR	INDEX LIAB	EX5	_Equity/Index	. JPMDV -	.11/02/2022	211/07/2023.	1,108	ļ	. 900 . 35	22,200	ļ	ļ	13,123		31,935	ļ	ļ	(7,732)			ļ	ļ
SPLV5UE - 1YR	INDEX LIAB	.EX5	Equity/Index	.BOADV	11/02/2022	211/07/2023.	2,498 5,775	ļ	. 198 . 98	12,600		+	7,448		9,371	ļ		(25,893)				ł
S&P MARC 5% - 2YR S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV	11/02/2022	211/01/2024. 211/07/2023.	11,838	ļ	. 345 . 98			t	48,886 61,560			ļ	†	(22, 104)	\ 			t
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/02/2022		20,212		354.29	88,900		1	52,551		196,183		İ	(2.745)	([
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV -	11/02/2022	211/07/2023.	11.550		349.1	73.200			43,271		153,828			(7,370)				
SPMAESSE - 1YR	INDEX LIAB	EX5	_Equity/Index	MSIDV	.11/02/2022	211/07/2023.	3,207		255.92	11,040		ļ	6,526		12,174			(74,770)				ļ
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/02/2022		4,811	ļ	249 . 19	29,640		+	17,521		35,277	ļ	}	(23,869)				<u> </u>
SP500LV5SP500LV5	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	11/02/2022	211/07/2023. 211/07/2023.		····	. 366 . 81	300,720 96,000		t	177 ,764 56 ,748		201,519	····		(16, 161)	<u> </u>			
01 000L10	ULA LIAU		quity/inuu/\	. por mio / =				l	.1001 .70		h	4		1		h	.		/ L		L	L

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1	2	3	Τ 4	5	6	7	Snowing a	III Options, C	Caps, Floors, C	Collars, Swap	s and Forwar 1	ds Open as o	t Current Sta	tement 15	Date 16	17	18	19	20	21	22	23
1	Description	3	4	5	6	/	8	9	10			13	14	15	16	17	18	19	20	21	22	23
	of Item(s) Hedged, Used for Income Generation or	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty or Central		Date of Maturity or		Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Premium (Received)	Current Year	Book/ Adjusted Carrying		- · · · ·	Unrealized Valuation Increase/	Total Foreign Exchange Change in		Adjustment To Carrying Value of	Potential	Credit Quality of Reference	Hedge Effectiveness at Inception and at Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index Equity/Index	BARDV	.1.11/03/2022	211/08/2023. 211/08/2023.	2,500		. 13 . 585 . 99	65,000 37,570		·	38,603					(27,539)				+
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV -	11/03/2022	11/08/2023.	125		. 32,097.25	110,760			65,779		131,804			(11,069)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV -	11/03/2022	11/08/2023.	1,225			66,903			39,733		82,060			(19,693)				
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5	. Equity/Index Equity/Index	GSIDV- PARDV-	.11/03/2022	11/08/2023. 11/08/2023.	5,300 327		10,690.60	44,520 79,205			26,440 47,039		1,582			(13,700)				·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV -	11/03/2022	11/08/2023	1.068		1,795.74	55.100		<u> </u>	32,723		59.035			(6,612)				
MSDB - 1YR	INDEX LIAB	EX5	. Equity/Index	MSIDV-	11/03/2022	11/08/2023.	23,686		. 253 . 07	117 , 410			69,729		118,748			(11,815)				
MSDB - 3YR MSDC - 1YR	INDEX LIAB	EX5.	Equity/Index	MSIDV- MSIDV-	.1.11/03/2022	211/03/2025.			. 255 . 56 . 268 . 47						82,449 66,031			(40,031)				ļ
MSDG - 1YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	MSIDV-	11/03/2022	211/08/2023. 211/08/2023.	25, 166		277 .87	161.000			95.617		345,239			(32,058)				·
MSDG - 2YR	INDEX LIAB	EX5	. Equity/Index	MSIDV-	11/03/2022	11/01/2024.	28,042		. 277 . 59	255,060			95,617 202,698		428.990			(149,235)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	_Equity/Index	CITIDY-	11/03/2022	11/01/2024	53,428		. 254 . 29	417,520			331,807		410,258			(25,893)				ļ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDV- BOADV-	11/03/2022	11/08/2023	97,035 11,885		. 253 . 52 . 342 . 56	600,210		1	356,460		652,772			(22,773)			İ	İ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	11/03/2022	11/08/2023.	20,581		352.91	91,590			54,395		216,404			(7,117)				ļ
S&P MARC 5% S&P MARC 5% - 2YR	. INDEX LIAB	EX5EX5.	Equity/Index	BOADV - BOADV -	.11/03/2022	211/08/2023. 211/01/2024.	11,885 5,508	····	348.08344.98.		ļ	· 	43,829 44,996		166,624	ļ	 	(77, 737) (24, 391)			 	·
SP500LV5	. INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDV-	11/03/2022	11/08/2023	48,804		366.71	312,650		1	185,680		196,213		İ	(10, 136)			İ	İ
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2022	11/08/2023.			. 357 . 36	98,100			58,261		80.075			(15,416)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV- CITIDV-	.11/03/2022	11/01/2024	2,751 7,220		. 554 . 78 . 345 . 24	80,640 62,000			64,085 36,821		62,070			(12,938)				.
LSMANFI - 1YR	INDEX LIAB	EXS	Equity/Index Equity/Index	GSIDV-	11/03/2022	211/08/2023. 211/07/2023.	21.826		104 .85	151,750		+	30,763		49,724			(8,240)				·
LSMANFI - 1YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	11/04/2022	11/07/2023.	15,183		. 105 . 27	32,960			19,593		43,567			(12,367)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV- GSIDV-	.11/04/2022	11/01/2024.	26,571		. 105 . 27	76 , 160			60,610		89,819			(10,255)				ļ
LSMANFI - 2YR LSMANFI - 3YR	. INDEX LIAB	EX5.	Equity/Index Equity/Index	GSIDV	.1.11/04/2022	211/01/2024. 211/04/2025.	32,264		104.85	98 , 260 122 , 840		·			116,161			(9,289)				·
LSMANFI - 4YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	11/04/2022	11/04/2026.	38,907		104 . 85	148,420			133,351		154,810			(1,600)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.11/04/2022	11/04/2027.	52,192		. 105.27	202,950			186,470		202,432			(8,386)				ļ
RUSSELL 2000 NASDAQ 100	INDEX LIAB	EXS	Equity/Index Equity/Index	BOADV - MSIDV -	11/09/2022	11/15/2023	284 3.800		1,765.68	6,452 33,820		+	3,946 20,682		8,111 18,534			(10,303)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV -	11/09/2022	11/15/2023.	336		. 2,372.82	12,960			7,925		17 ,402			(4, 264)				
S&P 400 MIDCAP DOW INDUSTRIAL	INDEX LIAB	EX5 EX5	Equity/Index	WFGDV - BOADV -	11/09/2022	11/15/2023.	210			41,550 17,198			25,409		44,090			(13,564)				
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index Equity/Index	BOADV -	11/09/2022	11/15/2023. 11/15/2023.	31		. 32,806.56	54,700		+	10,517 33,450		21,331			(4,605)				·
BESGUVCX - 5YR	INDEX LIAB	EX5	_Equity/Index	JPMDV -	.11/09/2022	11/09/2027	2,551		. 899 . 82	92,000			84,785		119,510			(5,405)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/09/2022	11/09/2026	2,218		. 901.63	72,600			65,482		95,122			(5,643)			ļ	
BESGUVCX - 3YR BESGUVCX - 2YR	INDEX LIAB	FX5	Equity/Index Equity/Index	JPMDV - JPMDV -	.11/09/2022	211/07/2025. 211/08/2024.	1,996 1,775		. 894 . 41 901 . 63	44,960		+			85,231 60,828			(4,843)				·
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2022	11/15/2023.	998		. 900 . 72	19,530			11,943		28.664			(4,045)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	.11/09/2022	11/15/2023	1,331		. 901.63	25,440			15,557		37,410			(2,765)			ļ	
SPLV5UE - 2YR SPLV5UE - 1YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - BOADV -	11/09/2022	11/08/2024	5,491 2,496		. 200 . 53. . 200 . 12	32,230		+	25,892 6,819		27,357 8,161			(10,789)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV -	11/09/2022	11/08/2024.	8,048		. 347 . 2	85,960			69,057		131,524			(27, 286)				
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index	UBSDV - UBSDV -	11/09/2022	211/15/2023. 211/15/2023.	14,372 24,145		347 . 2	114,000	ļ	·			203,376 195,214		 	(14, 283)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index Equity/Index	UBSDV	11/09/2022	211/15/2023.	24, 145		. 349 . 98	57,600		·			195,214			(10,360)				t
SPMAESSE - 1YR	INDEX LIAB	EX5	_Equity/Index	. GSIDV	11/09/2022	11/15/2023	11,995		. 256 . 36	41,781			25,550		42.869			(3.029)				
SPMAESSE - 1YR SPMAESSE - 2YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	11/09/2022	11/15/2023	2,399		249.35249.6	15,338 24,130		·	9,379 19,385		17 , 179 27 , 388			(57,934) (42,292)				-
SP500LV5	INDEX LIAB	EX5	_Equity/Index	JPMDV -	11/09/2022	11/15/2023	38,052		368.05	233,640		·	142,877		147,632			(36,088)			t	†
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/09/2022	11/15/2023.	14,990		. 357 . 99	170,560			104,302		137 , 455			(158,342)				
FIDMFYDN - 2YR FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDV- CITIDV-	11/10/2022	11/08/2024. 11/15/2023.	37,670 101,358		. 258 . 01. . 256 . 47	287 , 120 636 ,840		+	230,984 390,530		218,582 .502,627			(10,338)			 	·
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/10/2022	211/15/2023.	19,759		. 106 . 38	41.580		İ				<u></u>	İ	(4,893)			İ	İ
LSMANFI - 1YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	11/10/2022	11/15/2023.	7,527		. 105.32	19,680			12.068	1	22,269			(11,267)				
LSMANFI - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	GSIDV- GSIDV-	.11/10/2022	211/08/2024.	13,173		. 106 . 59	35,980			28,945 72,114		37 , 122 92 , 178			(9,377)				
LSMANFI - 2YR LSMANFI - 3YR	. INDEX LIAB	EX5.	Equity/Index Equity/Index	GSIDV	.1.11/10/2022	211/08/2024. 211/10/2025.	33,873	l	106 .81	89,640 112,320		İ	97,733		109,490	<u></u>	İ	(8,853) (8,083)			İ	İ
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.11/10/2022	11/10/2026.	38,577		. 106 . 38	141,450			127,679		131,850			(8,653)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.11/10/2022	11/10/2027.	41,400		. 106 . 49	161,480			148,907		144,412			(12,472)				-
RAINBOW	INDEX LIAB	EX5FX5	Equity/Index Equity/Index	BARDVBARDV -	.11/10/2022	211/15/2023. 211/15/2023.	1,500 494	····	3.785.01	34,800		· 	21,340 30,760		43,001 75,018	·····	†	(32,492)			 	·
DOW INDUSTRIAL	INDEX LIAB	EX5	_Equity/Index	BOADV -	11/10/2022	11/15/2023.	160		33,513.07	130,680			80,137		123,868			(8,503)			I	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV -	11/10/2022	11/15/2023	993			58,400			35,813		58,107			(29,179)				
NASDAQ 100 NASDAQ 100	INDEX LIAB	EXS.	Equity/Index Equity/Index	BOADV- MSIDV-	11/10/2022	211/15/2023. 211/15/2023.	3,800 422		11,605.96	34,200 117,355		·	20,972 71,966		6,053 165,831			(10,010) (2,076)			ł	·
PLISSEL I 2000	INDEX LIVE	EVE	Equity/Indox	I IRONY	11/10/2022	11/15/2020	1 179	ļ	1 843 64	40, 260		1	24 680	1	36 517		T	/10 021)			T	1

							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	Ni	N - 4: 1	Index	Premium	Premium	0	Adjusted			Valuation	Exchange	Current Year's	To Carrying	D-44'-1	Quality of	and at
Description	or Replicated	Exhibit Identifier	Risk(s) (a)	or Central Clearinghouse	Trade Date	Maturity or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)/ Accretion	Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end (b)
SPDR GOLD.	INDEX LIAB	EVE	Equity/Index	ROADV	11/10/2022	11/15/2023.	3,058	Amount	(Paid)	8.350	Palu	income	5.120	Code	11.390	(Decrease)	B./A.C.V.	(8,435)	neagea item	Exposure	Entity	(b)
MSDB - 1YR	INDEX LIAB	EX5	. Equity/Index	MSIDV-		11/15/2023.	17 880		257 .72	76.500								(8,563)				·
MSDB - 3YR	INDEX LIAB.	EX5	Equity/Index	MSIDV-	.1.11/10/2022	11/10/2025.	17,880 9,536		256 . 96	101.040			87.918		92.710			(2,979)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	. 11/10/2022	11/15/2023			272 . 26	34,440			21,120		38,784			(54,899)				
MSDC - 2YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-		11/08/2024.	3,673		280 . 15	23,700			19,066		25,492			(56,371)				ļ
MSDG - 1YR	INDEX LIAB	EVE	Equity/Index Equity/Index	MSIDV- MSIDV-	11/10/2022	11/15/2023	34,244		280 . 05 280 . 05	220,800 448,500			135,401 360,811		411,727 676,227			(11,081)				·
S&P MARC 5% - 2YR	INDEX LIAB	EXO	Equity/Index	BOADV -	11/10/2022	11/08/2024.	8,232		351.91			·	70,923		116,297			(27,290)				·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	BOADV -	11/10/2022	11/15/2023	13.910		351.91	109.760			67.308		156,146			(13.556)				·
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	I 11/10/2022	11/15/2023.	23,561		360.37	106,240			65 , 150		146,458			(7,708)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	. 11/10/2022	11/15/2023.			354 . 73	54,520			33,433		77,098			(9, 185)			ļ	ļ
SP500LV5	INDEX LIAB	EX5	Equity/Index	.WFGDV	11/10/2022	11/15/2023.	5,722		349 .87	31,000			19,010 58,792		20,354			(55, 138)				ļ
SP500LV8	INDEX LIAB	EX5EX5	Equity/Index	BOADV - WFGDV -	11/10/2022	11/08/2024. 11/15/2023.	3,486	····	581 .45 370 .85	73,080 221,760	·	+			55,419		ł	(40,324)	ļ		ł	·
SP500LV5	INDEX LIAB	FX5	. Equity/Index Equity/Index	WFGDV -	11/10/2022	11/15/2023.	14,591	·····	360.71	162,180		†	99,454		111.076		t	(7,623)			t	†
BESGUVCX - 1YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	11/16/2022	11/21/2023	1,531	l	912.63	30.660		T	19,310	1	34.052		İ	(6,903)			I	T
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	GSIDV-	.11/16/2022	11/21/2023.	1,094		909.88	23,400			14,737		26,094		I	(5,937)				
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	GSIDV-	11/16/2022	11/15/2024.	2,187		916 . 28	55,000			44,722		61,882			(5,573)				ļ
BESGUYCX - 3YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	.11/16/2022	11/14/2025.	2,296		913.54	70,980			62,141		79,890			(5,864)				·
BESGUYCX - 4YR BESGUYCX - 5YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	11/16/2022	11/16/2026.	2,625 3,171		914 . 46 913 . 54	89,040 117,160			80 ,743 108 ,429		100,197			(20,530)				·
DOW INDUSTRIAL	INDEX LIAB	EVS	Equity/Index Equity/Index	_GSIDV- _MSIDV-	.11/16/2022	11/16/2027. 11/21/2023.	152		33,352.50	82,569			52,002		81,277			(12,575)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	. Equity/Index	MSIDV-	1.11/16/2022	11/21/2023.	1.156		2.500.75	50.576			31.853		49.361			(15,769)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV -	11/16/2022	11/21/2023	4,700		11,699.09.	55,460			34,929		76,917			(6,250)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/21/2023.	325		11,371.51				39,345		83,289			(37,395)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV	11/16/2022	11/21/2023.	1,025		1,849.45	25, 137			15,831		23,166			(30,277)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADY -	11/16/2022	11/21/2023.	18,116		352.22	150 , 400			94,723		200,880			(12,492)				
S&P MARC 5%	. INDEX LIAB	EVS	Equity/Index Equity/Index	BOADV - BOADV -	11/16/2022	11/21/2023.	28,023 9,058		362 . 11 358 . 57	121,770 50,240		+			65,386			(10,900)				·
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	BOADV -	11/16/2022	11/15/2024	7,360		350.8	86.840			70,611		109.023			(4,893)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/21/2023	2,370		260 . 71	7,380			4,648		5,436			(378)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	.Equity/Index	_MSIDV	.1.11/16/2022	11/21/2023.			252 . 86	19,680			12,395		17,035			(2,218)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	11/16/2022	11/15/2024.	395		255 . 14	3,010			2,447		2,918			(2,214)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	.11/16/2022	11/21/2023.	1,987		201 . 13	8,920			5,618		6,253			(75,964)				·
SPLV5UE - 2YRSP500LV5	INDEX LIAB INDEX LIAB.	EX5	Equity/Index Equity/Index	BOADV - WFGDV -	11/16/2022	11/15/2024. 11/21/2023.	2,980		201.54 371.93				14,343 192,418		14,509 155,501			(27,077)				·
SP500LV5	INDEX LIAB	FX5	Equity/Index	WFGDV -	11/16/2022	11/21/2023	9.458		359.72	108.900			68,586		79.903			(6,233)				·
SP500LV5.	INDEX LIAB	EX5	Equity/Index	WFGDV -	11/16/2022	11/21/2023.	5.732		348.91	32,400			20,406		22,224			(180,312)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV -	11/16/2022	11/15/2024.	2,526		583 . 18	49,660			40,380		33,880			(33,486)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	.Equity/Index	CITIDY-	11/17/2022	11/22/2023.	100,634		254 . 53				458,739		618,494			(13,317)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	11/17/2022	11/15/2024	29,918		255.05				216,935 33,880		218,758			(10,990)				·
LSMANFI - 1YR LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	11/17/2022	11/22/2023.	24,457		106 .2 105 .88	53,560		t	27,960		59,807 49,438		·	(5,855)				t
LSMANFI - 2YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	11/17/2022	11/15/2024.	15.991	l	106 .2	46,580		İ	37,928	1	48,166		İ	(11,521)			I	T
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	. 11/17/2022	11/15/2024	34,804		105 . 77	108,040			87,973		112,075			(10,537)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/17/2025.	37,626		105 . 56	138,000			120,974		135,325		ļ	(11,384)			ļ	ļ
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/17/2022	11/17/2026.	43,270		105 .88	168,360		· 	152,789		156,563		}	(11,895)			}	ļ
LSMANFI - 5YRRAINBOW	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- CITIDV-	11/17/2022	11/17/2027.	53,617	····		227,430 47,840		· 	210,607 30,262		203,245		t	(12,382)			ł	·
DJ EURO STOXX 50	INDEX LIAB	FX5	Equity/Index	PARDV-		11/22/2023.	516		3.839.63	49,800		†	31,502		73,185		t	(1,686)			t	†
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	11/17/2022	11/22/2023	51		34,015.96	23,120		I	14,625		12,741		I	(14,023)			I	[
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2022	11/22/2023.	241		2,601.87	6,780			4,289		3,908			(9,747)				ļ
NASDAQ 100	INDEX LIAB	EX5	.Equity/Index	.GSIDV-	.11/17/2022	11/22/2023.	4,700		11,676.86	56,400			35,677		87,503		ļ	(2,384)		ļ	ļ	
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOADV	.11/17/2022	11/22/2023.	272		1,813.37	39,200		+	24,797		15,215		 	(26,719)			 	·
MSDB - 1YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MSIDV-	11/17/2022	11/22/2023.						t	6,066 67,976				t	(7,743)			ł	·
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-		11/17/2025.	9,963	l	259 . 45	92,750		1	81.307		87.348		İ	(7,981)			I	I
MSDC - 1YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	.11/17/2022	11/22/2023	6,958		271.97	50,350			31,850		54,142			(60,389)				
MSDC - 2YR	INDEX LIAB	EX5	. Equity/Index	MSIDV-	11/17/2022	11/15/2024.	9,155		279.62	63,500			51,706		65,914			(34,006)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.11/17/2022	11/22/2023	34,137		279 . 53	242,880	ļ		153,638		425,289	ļ	ļ	(10,589)		ļ	ļ	·}
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV- JPMDV-	.11/17/2022	11/15/2024.	27,025		278.97	270,560		+	220,306		390,821			(36,498)				·
S&P MARC 5% - 2YR S&P MARC 5%	INDEX LIAB	EX5EX5.	.Equity/Index .Equity/Index	JPMDV	.11/17/2022	11/22/2023.			350 . 11 351 . 52	146.790	†	·	68,601 92,855		111,660		t	(29,538)			ł	·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	JPMDV -	11/17/2022	11/22/2023.	28,079		361.39	118,800		1	75,149		168,579		t	(76,464)			İ	†
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV -		11/22/2023.	8,792		357 .86	47,740			30,199		68,508		I	(27 , 159)			I	I
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/17/2022	11/22/2023.	57,656		371.62	307,530			194,534		164,250			(2,102)				ļ
SP500LV5	INDEX LIAB	EX5	Equity/Index	. JPMDV -	.11/17/2022		9,466		359 . 42	109,230		. 	69,096		81,298		ļ	(8,724)			ļ	ļ
RUSSELL 2000	INDEX LIAR	IF X5	Fauity/Index	BOADV -	11/22/2022	11/29/2023	269	1	1 845 55	8 500	1	1	5 511	1	5 835	ı	1	(2.525)	1		I	1

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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								1													
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	l	l	Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
D	or	Exhibit Identifier	Risk(s)	or Central	T D-4	Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying	0 - 1 -	F = i = 1 / = i = -	Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description NASDAQ 100	Replicated INDEX LIAB	rve	(a) Equity/Index	Clearinghouse	Trade Date 11/22/2022	Expiration	Contracts	Amount	(Paid) 11,724.84	Paid 35,280	Paid	Income	Value 22,872	Code	Fair Value28,266	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P 400 MIDCAP	. INDEX LIAB	EX3 EX5	Equity/Index	BARDV -	11/22/2022	211/29/2023. 211/29/2023.	3,600		2.517.91	10,210			6,619		7,301			(6,303)				+
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	BARDV -	11/22/2022	11/29/2023	196 196		2,612.11	25,490			16.525		5.342			(2,255)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	11/22/2022	11/29/2023	23		34,029.90	9,120			5,912		4,941			(4,548)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV	11/22/2022	11/29/2023.	44		. 34,507.27	72,300			46,872		8,708			(4,584)				ļ
BESGUVCX - 5YR BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	11/22/2022	211/22/2027. 211/20/2026.	2,409 2,080		. 909 . 73 . 909 . 73	90,860		+			103,934		·	(4,225)				·
BESGUVCX - 41K	. INDEX LIAB	EX3 FX5	Equity/Index	GSIDV-	11/22/2022	211/21/2025.	1,752		. 917 . 04	50,560		·	44,551		58,250			(7,554)			·	·†
BESGUVCX - 2YR	INDEX LIAB.	EX5	Equity/Index	GSIDV-	11/22/2022	11/22/2024	1,533		904.25	45,920			37,734		53,160			(12, 186)				
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV	11/22/2022	11/22/2024.	2,299		912.47	60,270			49,526		69,696			(5,539)				ļ
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	GSIDV-	.11/22/2022	211/29/2023.	2,409		910.64	49,280			31,948		56,769			(4,154)				·
BESGUVCX - 1YRSPLV5UE - 1YR	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.GSIDV- BOADV-	11/22/2022	211/29/2023. 11/29/2023.	1,095 3,456		. 910 . 64. . 201 . 72	22,400			14,522 10,891		25,804			(5,622)				·
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	11/22/2022	11/22/2024.	6,418		200.71	44.850			36,855		34,218		†	(12,602)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/22/2022	11/22/2024	3,973		352.04	42,980			35,318		58,184			(23,925)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV-	11/22/2022	11/29/2023.	7,946		. 355 . 21	50,960			33,037		74,480		ļ	(10,267)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	11/22/2022	11/29/2023.	21,283		. 360 . 15	96,750		}	62,723		141,564	ļ	ļ	(3,835)	ļ	ļ	ļ	·}
S&P MARC 5%SPMAESSE - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV- BOADV-	.11/22/2022	211/29/2023. 211/29/2023.	6,810 4,348		. 355 . 92. . 259 . 05.	41,520 15,510			26,917 10,055		60,956 10,486			(5,564)				·
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	1.11/22/2022	11/29/2023	3.558		252 . 47	22,500		+	14.587		18,159		·	(61,328)				·
SPMAESSE - 2YR.	INDEX LIAB	EX5	Equity/Index	BOADV -	11/22/2022	11/22/2024	3,558		252.98	30,690			25,219		26,262			(17,050)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV -	11/22/2022	11/29/2023.	45.557		374.74	248,000			160,778		95,250			(8,611)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	.11/23/2022	11/29/2023.	14,368 9,579		. 255 . 05. . 255 . 31	68,760		ļ	44,701		62,273		ļ	(9,918)			ļ	·
MSDB - 3YR MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV- MSIDV-	.11/23/2022	211/21/2025.			. 255 . 31	102,960			90,808		100,968			(7,217)				·
MSDC - 1YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV-	11/23/2022	211/29/2023. 211/22/2024.	8.409		. 273 . 23. . 280 . 34.	40,000 57,500			26,004 47,316					(47,351)				+
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	1.11/23/2022	11/29/2023.			282 .42	190,960			124 , 143		281.073			(90,709)				†
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/23/2022	11/22/2024.	27 , 128 26 ,776		282.98	253,080			208,255		322,644			(34,020)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDY	11/23/2022	11/29/2023.	70,501		. 259 . 44	365,820			237,819		249,594			(5,415)				ļ
FIDMFYDN - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index	CITIDV-	11/23/2022	11/22/2024	34,088		. 257 . 89	271,040		+	223,034		202,252		ļ	(4,062)				
RAINBOW DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index Equity/Index	MLIDV- MLIDV-	11/23/2022	211/29/2023. 211/29/2023.	800		4.013.52	21,840			14,198		24,082			(12,567)				·
S&P MARC 5%	. INDEX LIAB	EX5.	Equity/Index	JPMDV -	11/23/2022	11/29/2023.	7,934		355.74	50,680			32,947		71,863			(10,533)				†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2022	11/29/2023.	21,251		. 360 . 68	96,750			62,897		135,842			(5,780)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.JPMDV	11/23/2022	11/29/2023.	6,800		. 356 . 09	42,480			27,616		60 , 174			(60,701)				ļ
S&P MARC 5% - 2YR SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV- JPMDV-	11/23/2022	11/22/2024	4,250 45,502		. 352 . 56. . 375 . 18	46,050 244,800			37,894 159,144		60,961 90,131			(5,398)				
SP500LV5	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV	11/23/2022	211/29/2023. 211/29/2023.	1,991			244,600		+	14, 153					(16,962)				·
SP500LV8.	INDEX LIAB.	EX5	Equity/Index	BOADV -	11/23/2022	11/22/2024	6,335		588 . 1	135,300			111,336		77,397			(12,095)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MSIDV	11/23/2022	11/29/2023.	143		. 34, 194.06	97,216					82,772			(8,927)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	.11/23/2022	11/29/2023.	1,020		. 2,537.96	48,776	ļ		31,709		45,221		ļ	(14, 153)			ļ	·
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	.GSIDV- MSIDV-	11/23/2022	211/29/2023. 11/29/2023.	3,600		.11,838.72	36,000		+	23,404		17,320 77,159		ł				·	+
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	PARDV -	11/23/2022	211/29/2023.	537	l	.1,850.47	28,090		†	18 261		24,678		t	(16,949)			t	·†
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/29/2023.	17,789		. 106 . 7	39,140					38,932		L	(4,888)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/29/2023	30,896		. 106 . 7	67,980			44,440		67,619		ļ	(15,798)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV	11/25/2022	11/25/2024	12,171		. 106 . 06	39,000			32,211		37,627		ļ	(12,232)	ļ		ļ	·
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB INDEX LIAB.	EX5	Equity/Index Equity/Index	.GSIDV- GSIDV-	11/25/2022	11/25/2024	43,067 45,876	·····	. 106 .7 107 .23.	126,040 146,510	·	t	104,098 129,522		120,187 132,971		t	(12,151)			ł	·
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	11/25/2022	11/25/2025.	51,493		106.7	194 , 150		İ	177,274		170.062		İ	(10,903)			İ	1
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	11/25/2022	11/24/2027.	55,238		. 106 . 91	218,890					184,684			(12,924)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BARDV -	11/30/2022	12/05/2023.	265		1,892.23	7,140		ļ	4,773		3,225		ļ	(1,927)			ļ	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV	.11/30/2022	12/05/2023.	4,600		. 12,030.06	51,980	ļ		34,748		23,440			(3,222)				·
S&P 400 MIDCAP DOW INDUSTRIAL	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- BOADV-	11/30/2022	212/05/2023. 212/05/2023.	194 26		. 2,593.24	7,750 12,960		†	5,181 8,664		4,024 2,836		ł				 	·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	11/30/2022	12/05/2023.	14	l	34,347.64	29,100		†	19,453		3,893		t	(3,452)			t	†
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	1.11/30/2022	11/30/2027.	1,634		916.34	64,650					61,775			(3,503)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	BOADV -	11/30/2022	211/30/2026.	1,525		915.42	55,160			50,557		54,180		ļ	(4,232)			ļ	
BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index	BOADY -	11/30/2022	11/28/2025.	1,307		. 915 . 42	41,880			37,210		42,132		ļ	(5,445)				·
BESGUVCX - 2YR BESGUVCX - 1YR	. INDEX LIAB	EX5 FX5	Equity/Index	BOADV - BOADV -	11/30/2022	11/29/2024	1,307 1,089	····	. 917 . 26. . 915 . 42	33,720	 	ł	28,077 14,640		35,214	ļ	ł	(4,277)	ļ		ł	+
BESGUVCX - 1YRBESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	11/30/2022	212/05/2023. 212/05/2023.				17,900			14,640		22,436		t	(8,091)				t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/30/2022	11/29/2024	6.224		354 . 18	64,460		I	53.672		83.823		I	(25,063)			I	
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	11/30/2022	12/05/2023	12,731		353 . 12	100,350			67,082		137,191		ļ	(19,036)			ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	.11/30/2022	12/05/2023.	22,632		. 361 . 61	100,800			67,383		136,868		ļ	(4,908)				·
S&P MARC 5%	. INDEX LIAB	EVE	Equity/Index	JPMDV -	11/30/2022	12/05/2023	12,448	·····	357.01	76,560	 	†	51,179		104,645		ł	(7,370)			ł	·
SPMAESSE - 1YR	INDEX LIAB	EV2	Equity/Index	BOADV - BOADV -	11/30/2022		5,517 4 729	····	. 259 . 85. 253 . 5	19,740	·	t	13,196		12,283		t	(2,184) (58,164)	·		ł	+

							Showing	II Ontions C	Caps, Floors, C	Collera Swan	and Forwar	do Onon ao a	f Current Stat	tomont	Data							
1	2	3	4	5	6	7	Snowing a	a Options, C	10018, C	Joliars, Swap 11	12	us Open as o	1 Current Stat	15	16	17	18	19	20	21	22	23
·	Description of Item(s) Hedged, Used for Income	3	Type(s)	Exchange,	0	,	0	y	Strike Price,	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of	13	Book/	13	10	Unrealized	Total Foreign	19	Adjustment	21	Credit	Hedge Effectiveness at Inception
Description	Generation or	Schedule/ Exhibit Identifier	of Risk(s)	Counterparty or Central	Total Date	Date of Maturity or		Notional Amount	Index Received	Premium (Received)	Premium (Received) Paid	Current Year	Adjusted Carrying	0.4-	Fair Value	Valuation Increase/	Exchange Change in	Current Year's (Amortization)/	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description SPMAESSE - 2YR	Replicated INDEX LIAB	FX5	(a) Equity/Index	Clearinghouse	Trade Date	Expiration11/29/2024.	Contracts 1 970	Amount	(Paid) 253.5	Paid 17,400	Paid	Income	Value 14,488	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion (23, 337)	Hedged Item	Exposure	Entity	(b)
SP500LV5	.INDEX LIAB	EX5	Equity/Index	BOADV -	11/30/2022	12/05/2023	42,183			233,930			156,378		87 , 125			(8,772)				
SP500LV5.	INDEX LIAB	EX5	Equity/Index	BOADV -	11/30/2022	12/05/2023.	10,758		369 . 46	93,860			62,744		47,332			(1,280)				ļ
SPLV5UE - 1YRSPLV5UE - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - BOADV -	11/30/2022	12/05/2023.	6,879		202.29 202.09	35,280		-	23,584		21,428 7,500			(117,660)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/01/2022	12/06/2023	76,312		258.68	473,220			317,605		300,287			(11,338)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	12/01/2022	11/29/2024.	43,937		259.2	353,400			294,653		235,362			(11,278)				ļ
LSMANFI - 1YRLSMANFI - 1YR.	INDEX LIABINDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.GSIDV- .GSIDV-	12/01/2022 12/01/2022	12/06/2023.	17,737 19,604		106 . 26	45,600 45,360		-	30,605 30,444		43,348 42,274			(5,872)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	11/29/2024.	14,937		106 . 58	46,720			38.954		42,551			(9,110)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/01/2022	11/29/2024	26,139		106.26	85,680			71,437		78,385			(7,004)				ļ
LSMANFI - 3YR LSMANFI - 4YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.GSIDV- GSIDV-	12/01/2022 12/01/2022	12/01/2025.	28,940 28,940		106 . 26	109,120 111,910		+	97,071 102,647		95,445 93,489			(14.856)				ł
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV	12/01/2022	12/01/2027.	42.942		107 . 01	176,180			164,517		142,273			(17,280)				
RAINBOW DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BARDV - BARDV -	12/01/2022	12/06/2023.	2,500 627		3,924.73	59,750			40,102 46,645					(29,757)				
MSDB - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV-	12/01/2022	12/06/2023.	26,934		258.02	119,680		· · · · · · · · · · · · · · · · · · · ·	80,324					(11,341)				t
MSDB - 3YR	.INDEX LIAB	EX5	Equity/Index	MSIDV	12/01/2022	12/01/2025.	12.675			138,240			122,976		123,689			(4,084)				
MSDC - 1YR MSDC - 2YR	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	12/01/2022	12/06/2023.			273 .91 273 .63	45,900 32,490		-	30,806 27,089		44,745			(43,681)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	12/06/2023	25,306		283 . 38	175,680			117.909		246,946			(24,839)				
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2022	11/29/2024	14,762		281 . 1	157 , 500			131,318		194,837			(25,063)				
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - BOADV -	12/01/2022	12/06/2023.	12,649 22,487		355 .4 363 .94	99,900		-	67,049 67,653		116,538 110.349			(19,356)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	12/01/2022	12/06/2023.	12.649		359 . 31	77 .850		<u> </u>						(55,571)				<u> </u>
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	BOADV -	12/01/2022	11/29/2024.	6,465		356 . 47	66,470			55,420		75,819			(22,631)				
SP500LV5SP500LV5	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV- JPMDV-	12/01/2022 12/01/2022	12/06/2023.	42,170		377 369.58	223,500		-	150,004		73,781			(9,893)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	12/01/2022	12/06/2023.			352.62	39,790			26,705		22.065			(1,939)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV	12/01/2022	11/29/2024	6,480		591.82	131,580			109,707		65,751			(21,993)				ļ
SPDR GOLD	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV- MSIDV-	12/01/2022	12/06/2023.	3,575						5,235		9,562			(14,742)				ł
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	PARDV -	12/01/2022	12/06/2023.	1.050		2.571.53				39,794		51,783			(19,104)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV- PARDV-	12/01/2022	12/06/2023.	4,700		12,041.89	54,520			36,591		1,638			(8,921)				ļ
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	PARDV	12/01/2022 12/01/2022	12/06/2023.	340 1,063		12,041.89 1,889.20				51,568 24,081		99,542 29,673			(2,715)				·····
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2022	12/12/2023	21		33,194.74	10,920			7,504		8,907			(11,696)				
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5 FX5	Equity/Index	BOADV - BOADV -	12/07/2022	12/12/2023.	1,968 2,295		913.02	38,700 47,040			26,595 32,326		43,237 52,816			(3,310)				
BESGUVCX - 11K	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	12/07/2022	12/12/2023.	984		912.1	26,370		+	22,326					(8,997)				ł
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	12/07/2022	12/06/2024.	2,733		914 . 85	70,000			58,947		76,117			(8,967)				
BESGUVCX - 3YR BESGUVCX - 4YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - BOADV -	12/07/2022 12/07/2022	12/05/2025.	3,389		913.02 912.1	107 ,570 143 ,280			96,251 131,999		113,722 145,646			(9,911)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	BOADV -	12/07/2022	12/07/2020.	4,919		913.02	198,000			185.532		192,129			(7,560)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2022	12/12/2023.	15		33,429.93	29,600			20,341		10,897			(11,815)				
S&P MARC 5% - 2YR S&P MARC 5%	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.UBSDV - .UBSDV -	12/07/2022	12/06/2024.	5,356		353 . 3 356 . 13	60,230			50,719		67,935 54,527			(21,617)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV -	12/07/2022	12/12/2023	19,452		362.87	86,940			59,745		90,417			(4,623)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV -	12/07/2022	12/12/2023	9,585			62,900			43,225		71,327			(4,364)				ļ
SPMAESSE - 1YR SPMAESSE - 1YR	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	.GSIDV- .GSIDV-	12/07/2022 12/07/2022	12/12/2023.	5,515 2,758		260 . 69 253 . 33.				12,776 12,060		13,125 14,405			(5,742)				ł
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/07/2022	12/06/2024	5,121		253.07	45,748			38,524		41,840			(786)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	12/07/2022.	12/12/2023.	4,927		201.34	26,300			18,073		15,248			(20,786)				ļ
SPLV5UE - 2YRSP500LV5	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - UBSDV -	12/07/2022	12/06/2024.				6,260 83,600		·			4,285 24,216			(102,533)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV -	12/07/2022	12/12/2023.	44,818		367 . 69	412,380			283,387					(32, 161)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	MSIDV-	12/07/2022	12/12/2023.	5,800		11,497.39				36,270		10,668			(13,255)				ļ
MSDB - 1YR NASDAQ 100	. INDEX LIAB	Ex5 EX5	Equity/Index Equity/Index	MSIDV- PARDV-	12/08/2022	12/13/2023.	25,817		255 . 79 11 . 404 . 75	129,350 53,312	····	†			108,572			(10,453)				t
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV -	12/08/2022	12/13/2023.	1,155		1,801.92	42,042			29,004		41,976			(142,768)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	BOADV -	12/08/2022	12/13/2023.	5,700		11,637.50	54,720			37,750		10,417			(16,783)				ļ
FIDMFYDN - 1YRSP500LV5.	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITIDV- JPMDV-	12/08/2022	12/13/2023.			258 . 71	574,200 67,500	····	·	396,124		401,316			(18, 133)			 	
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	12/08/2022.	12/13/2023.	30,832			72,930			50.312		70,215			(22,303)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	12/08/2022	12/13/2023.	1,202		2,478.47	53,880			37,170		54,035			(16,038)				ļ
LSMANFI - 1YRLSMANFI - 2YR.	INDEX LIAB	E^3 FX5	Equity/Index Equity/Index	GSIDV- GSIDV-	12/08/2022 12/08/2022	12/13/2023.	36,438		106 . 38 106 . 49				61,881		87 , 172 119 , 128			(16,537)				t
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/08/2022	12/11/2024.	42,979		106 .6	132 , 480		I	111,853		122,429			(13,500)			<u> </u>	

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4	1 2	3	4	T 5	6	7	Showing a	all Options, C	aps, Floors, C	Collars, Swap I 11	s and Forwar 1	ds Open as o	t Current Sta	tement 15	Date L 46	17	18	19	20	21	22	23
'	Description of Item(s) Hedged,	3	4	5	0		0	9		Cumulative Prior Year(s)	Current Year Initial	13	14	15	16	17		19	20	21	22	Hedge
	Used for Income Generation or	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty or Central		Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Initial Cost of Undiscounted Premium (Received)	Cost of Undiscounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amortization)/	Adjustment To Carrying Value of	Potential	Credit Quality of Reference	at Inception and at Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV	.12/08/2022.	12/13/2023.	139		. 33,612.57	112,941			77,915		105,088			(8,069)				
LSMANFI - 3YRSP500LV8	INDEX LIAB	EX5	Equity/Index Equity/Index	.GSIDV- JPMDV-	12/08/2022	12/08/2025.	45,782 3,053		. 106 .7 589 .5.	161,700			144,862 54.576		142,715			(13,887)				·
LSMANFI - 5YR		EXS FXS	Equity/Index	GSIDV-	12/08/2022	12/11/2024.	63.534		106.28	277 , 440			260,118		226,847			(18,834)				·
SP500LV5.	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2022	12/13/2023.	44,457		. 368 . 33	414,480			285.938		207.490			(10,025)				
SP500LV5RAINBOW_		EX5 EX5	Equity/Index Equity/Index	JPMDV - MLIDV -	12/08/2022 12/08/2022	12/13/2023. 12/13/2023.	21,237		. 382 . 1 	75,750 40,320					21,284 45,143			(15, 179)				·
S&P MARC 5%		EX5	Equity/Index	JPMDV -	12/08/2022.	12/13/2023.	9,308		357	61,050		†	42,117		79,327			(11,338)				· †
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV-	_12/08/2022_	12/13/2023.	19,463		. 362 . 67				59,501		110,705			(12,308)				
DJ EURO STOXX 50 S&P MARC 5%.		EX5 EX5	Equity/Index Equity/Index	CITIDV- JPMDV-	12/08/2022 12/08/2022	12/13/2023.			. 3,921.27 355.93.	45,600 49,500			31,458		63,333 64,412			(7,566)				·
S&P MARC 5% - 2YR		EX5 FX5	Equity/Index	JPMDV -	1.12/08/2022	12/13/2023.	5.359		. 353 . 1	60.610		†	51.173		75,758			(9,941)				· †
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2022	12/11/2024	49,456		281.66	480,200			405,433		637,967			(64,790)				
MSDB - 3YR MSDG - 1YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	12/08/2022 12/08/2022	12/08/2025.	10,327 35,679		. 255 . 04 281 . 09	119,080 260,580		+			111,343 406,455			(11,864)				·
MSDC - 2YR		EX5.	Equity/Index	MSIDV-	12/08/2022	12/11/2024	9,845		273.98	95,040		İ	80,242		96,612			(41,226)				†
MSDC - 1YR		EX5	Equity/Index	MSIDV	12/08/2022.	12/13/2023.	5,834		. 272 . 88	43,040		ļ	29,692		43,492			(13,935)				ļ
FIDMFYDN - 2YR LSMANFI - 4YR		EX5 EX5	Equity/Index Equity/Index	.CITIDV- GSIDV-	12/08/2022 12/08/2022	12/11/2024.	37,918 56,993		. 256 . 64. . 106 . 7	330,260					249,276 188,443			(8,056)				·
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2022	12/19/2023.	1,636		915.11	32,400			22,872		34.025			(2,417)				
BESGUYCX - 1YR		EX5 FX5	Equity/Index	JPMDV -	12/14/2022	12/19/2023.	763		. 914 . 19	15,470			10,920		16,257			(6,869)				
BESGUVCX - 2YR BESGUVCX - 2YR		EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	_12/14/2022 _12/14/2022	12/18/2024. 12/18/2024.		·····	916.03 913.28	19,390 55,100		+			20,914			(6,201)			 	
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	.12/14/2022	12/12/2025.	2,399		915.11	74,140			66,806		78,695			(6,284)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	12/14/2022.	12/14/2026.	2,181		. 919 . 7	72,200			66,855		76,541			(12,666)				·
BESGUVCX - 5YR DOW INDUSTRIAL	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPMDV - BOADV -	12/14/2022 12/14/2022	12/14/2027. 12/19/2023.	3,381		. 916 . 03. . 33 . 864 . 45	125,550			118,117 35,959		135,528			(4,321)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	12/14/2022	12/19/2023.	32		33,966.35	17,380			12,269		10,283			(16,007)				
S&P 400 MIDCAP NASDAQ 100.	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- WFGDV-	12/14/2022 12/14/2022	12/19/2023.	280 5.800		. 2,475.41	12,950 64,380			9,142 45,447		11,748			(2,350)				·
RUSSELL 2000		EX5.	Equity/Index	BOADV -	12/14/2022	12/19/2023.	385		1,807.71	9,450		İ	6,671		8,705			(28, 151)				· †
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	12/14/2022.	12/18/2024.	6,190		. 354 . 32	69,300			59,082		83,649			(33,974)				
S&P MARC 5%S&P MARC 5%		EX5 FX5	Equity/Index Equity/Index	JPMDV - JPMDV -	12/14/2022 12/14/2022	12/19/2023.	14,350 31,515		. 355 . 03. . 363 . 91	113 , 220					139,871 165,131			(18,307)				+
S&P MARC 5%		EX5.	Equity/Index	JPMDV -	12/14/2022	12/19/2023.	10,411		. 356 . 81	73,630			51,976		90.622			(4,281)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	_12/14/2022_	12/19/2023.	6,689		259.74	25,782			18,200		18,243			(922)				
SPMAESSE - 1YRSPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	12/14/2022 12/14/2022	12/19/2023. 12/18/2024.	3,148 787	ļ	. 255 . 67 . 252 . 62	17,218 7,392		+			13,278 6,637			(30,637)				·
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV -	12/14/2022	12/19/2023.	34,487		382.76	123,220					31,555			(3,237)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV	12/14/2022.	12/19/2023.	28,268		. 372 . 86	208,000			146,830		88,976			(9,816)				ļ
SPLV5UE - 1YR S&P 400 MIDCAP		EX5	Equity/Index Equity/Index	BOADV- MSIDV-	12/14/2022	12/19/2023. 12/19/2023.	2,948		. 203 . 72	13,020			9,191 27,869		6,001 23,608			(124,694)				
FIDMFYDN - 1YR	INDEX LIAB	EX5 EX5	Equity/Index	CITIDV-	12/15/2022	12/20/2023.	84,760		258 . 11	501,510			355,363		364,960			(1,830)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/15/2022	12/18/2024.	47,605		. 257 . 85	387 , 450					289,629			(30,584)				
SPDR GOLD	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	PARDV - PARDV -	_12/15/2022_ _12/15/2022_	12/20/2023.	3,629 187	····	. 164 . 68. . 33 . 567 . 44.			†	5,217 87,162		9,945 120,278			(14,297)			t	
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.12/15/2022.	12/20/2023.	23,485		. 105 . 81	57,500		ļ	40,744		64,119			.L(13,531)				I
LSMANFI - 1YRLSMANFI - 2YR		EX5 EX5	Equity/Index	.GSIDV- GSIDV-	12/15/2022	12/20/2023.	21,606 37,576	ļ	. 106 . 45	46,460			32,921 92,541		51,322			(12, 135)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	12/15/2022 12/15/2022	12/18/2024. 12/15/2025.	42,273		. 106 . 45. . 106 . 34.	108 , 400 145 , 350		İ	131,128		138,348			(10,856)				1
S&P 400 MIDCAP.	INDEX LIAB	EX5	Equity/Index	PARDV -	12/15/2022	12/20/2023.	1,434		2,465.68			ļ	48,956		72,210			(11,755)				ļ
LSMANFI - 4YR LSMANFI - 5YR		EX5EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	12/15/2022 12/15/2022	12/15/2026. 12/15/2027.	46,031 57,304	ļ	. 106 . 45	173,460 234,850	ļ	 						(10,294)	ļ	.	 	·
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	12/15/2022	12/13/2027.	2,000		1	41,400			29,335		47,866			(15, 164)				†
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV -	12/15/2022.	12/20/2023.	626		. 3,874.05	52,800		ļ			79.793			(18, 105)				
NASDAQ 100	INDEX LIAB	ΕΧ5 ΕΥ5	Equity/Index Equity/Index	BOADV - PARDV -	12/15/2022 12/15/2022	12/20/2023.	5,700 51	····	. 11,345.22	60,990		 			72,410			(16,995)	ļ		 	·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV -	12/15/2022	12/20/2023.	1,634		1,790.57	68,353		!	48,434		73,051			(32,025)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2022.	12/15/2025.	5,562		252.21	71.260		ļ	64,287		67.634			(8,566)				
MSDB - 1YR	INDEX LIAB	⊑хэ FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	12/15/2022 12/15/2022	12/20/2023.	27,810 4,761	<u> </u>	. 256 . 74 	128,800 34,450		ł			108,758			(28,024)	ļ		 	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV	.12/15/2022.	12/20/2023.	14,406		. 353 . 67	112,710		1	79,865		150,593			(33,434)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_12/15/2022_	12/18/2024.	12,086		. 276 . 86	96,030			81,980		103,199			(17,847)				
S&P MARC 5%S&P MARC 5%		EX5EX5.	Equity/Index Equity/Index	BOADV - BOADV -	12/15/2022 12/15/2022	12/20/2023. 12/20/2023.	31,918 10,451	·····	. 362 .88 . 355 .8	134,470 71,780		†	95,284 50,862		177,057 95,619			(54,494) (34,715)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_12/15/2022_	12/20/2023.	35,902		. 281 . 88	219,170		I	50,862 155,301		390,343			(30,433)				[
MSDG - 2YRSP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV- JPMDV-	12/15/2022 12/15/2022	12/18/2024.	31,992		. 351 . 67	278,100 122,400		 	237,413 86,731		404,434			(8,403)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	12/15/2022	12/20/2023.	6,214		353 . 32	67,320		İ						(11,619)			İ	1

							Showing o	II Ontions C	one Floore C		o and Farwar	ds Open as o	f Current Stat	tomont	Data							
1	2	3	4	5	6	7		a Options, C	10018, C	Joliars, Swap	<u>s and Forwar</u> 12	us Open as o	1 Current Sta	15	16	17	18	19	20	21	22	23
·	Description of Item(s) Hedged, Used for Income		Type(s)	Exchange,		,		J	Strike Price,	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of Undiscounted		Book/			Unrealized	Total Foreign		Adjustment	21	Credit	Hedge Effectiveness at Inception
Description	Generation or Replicated	Schedule/ Exhibit Identifier	of Risk(s) (a)	Counterparty or Central Clearinghouse	Trade Dat	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Index Received (Paid)	Premium (Received) Paid	Premium (Received) Paid	Current Year Income	Adjusted Carrying Value	Code	Fair Value	Valuation Increase/ (Decrease)	Exchange Change in B./A.C.V.	Current Year's (Amortization)/	To Carrying Value of Hedged Item	Potential Exposure	Quality of Reference Entity	and at Quarter-end (b)
SP500LV5	. INDEX LIAB	EX5	Equity/Index	JPMDV -	12/15/2022	212/20/2023.	34,338		381.27	125,840			89,168		41,988			(52,987)				
SP500LV8SP500LV5.	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADVJPMDV -	12/15/2022	212/18/2024. 212/20/2023.	4,982		. 593 . 94	93,080 213,110		-	79,462		54,658			(8,371)			 	
BESGUVCX - 1YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	12/21/2022	12/27/2023	1,753		911.71	33,760			24,489		40,056			(2,196)				†
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/27/2023	1,972		911.71	37,980			27.550		45,063			(7,833)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	.12/21/2022	12/26/2024	657		. 908 . 06	17,640			15,208		20,691		 	(6,684)			ļ	ļ
BESGUVCX - 2YR BESGUVCX - 3YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	12/21/2022	212/26/2024. 212/19/2025.	2,411		. 909 . 89. . 911 . 71.	62,920 79,920			54,245		73,616			(6,337)			····	
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	12/21/2022	212/21/2026.	2,958		911.71	101,250		<u> </u>	94,232		114,213			(5,406)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	.JPMDV	.12/21/2022	12/21/2027.	4,054		911.71	149,110			140.844		170,161			(9.658)				
DOW INDUSTRIAL NASDAQ 100	INDEX LIAB	EX5EX5.	Equity/Index	UBSDV - BOADV -	12/21/2022	2 12/27/2023. 2 12/27/2023.			. 32,842.45	21,800 38,950		-	15,813 28,253		19,287 97,607			(5,877)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	12/21/2022	2 12/27/2023.	281		1,844.46	23,700			17,191		14,173			(2,447)				†
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV -	12/21/2022	212/27/2023.	394		1,766.27	9,870					11,257			(1,603)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	12/21/2022	212/27/2023.	5,428		202 . 44	25,080			18,192		16,522			(2,664)			ļ	
SPLV5UE - 2YRS&P 400 MIDCAP	.INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	BOADVPARDV	12/21/2022	212/26/2024. 212/27/2023.	1,974		. 202 . 04. 	12,880			11,104 7,794					(4,497)				†
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	BOADV -	12/21/2022	212/26/2024.	1		353 . 43	36,120			31,140		45,891			(19,991)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	.12/21/2022	212/27/2023.	18,655		353 . 43	145,860			105,803		198,522		 	(10,092)			ļ	ļ
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - BOADV -	12/21/2022	212/27/2023. 212/27/2023.	16,394 6,218		. 360 . 51 356 . 26	80,620 40,700			58,480 29,523		109,180 55.391			(5,356)				+
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/21/2022	12/27/2023	5.925		259.22	21,600			15,668		18,287			(2,502)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	12/21/2022	212/27/2023.	4,740		. 252 . 64	30,360			22,022		27,851			(29, 136)				ļ
SPMAESSE - 2YRSP500LV5	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- JPMDV-	12/21/2022	212/26/2024. 212/27/2023.	2,370		253 . 4 378 . 62	20 , 100		+	17,329 85,232		19,998 47,819			(21,870)			····	ł
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	12/21/2022	212/27/2023.	10,212		368.75				63,978					(8,455)				İ
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV	12/22/2022	12/29/2023.	2.200		1.02	53,460			38.961		69.033			.1(1,355)				
DJ EURO STOXX 50 SPDR GOLD	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MLIDV- PARDV-	12/22/2022	2 12/29/2023. 2 12/29/2023.	340		3,838.58 166.42	34,190 5,480			24,917 3,994		51,339 6,715			(19,879)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5 FX5	Equity/Index	PARDV -	12/22/2022	212/29/2023.	127		32,994.46	80,388					83,917			(13,547)				†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	212/29/2023.	4,100		10,956.14	39,770			28,984		105,062			(7,878)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	PARDV	.12/22/2022	212/29/2023.	265 912		. 11,087.61	54,781			39,923		82,414			(9,100)	ļ		ļ	
RUSSELL 2000 MSDB - 1YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	PARDV- MSIDV-	12/22/2022	212/29/2023. 212/29/2023.	7,954		. 1,766.36 . 256.46.	31,856 36,800			23,216 26,819		36,078 32,565			(9,971)				+
MSDC - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2022	212/29/2023.	6,684		270 .62	40,320			29,384 52,056		59,605 79,841			(23,957)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.12/22/2022	2 12/26/2024	11,141		280 . 32	60,300			52,056		79,841			(41,511)				ļ
MSDG - 1YR MSDG - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	12/22/2022	212/29/2023. 212/26/2024.	19,893		. 285 . 16. . 282 . 91.	96,880			70,604 287,472		174,057 482,732			(122,097)			····	
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/22/2022	12/29/2023	91,216		257 . 3	493,740		<u> </u>	359,827		439,562			(15,750)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	12/22/2022	12/26/2024.	42,100		. 257 . 04	320,760			276,905		271,380			(11,692)				ļ
LSMANFI - 1YR LSMANFI - 1YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.GSIDV- .GSIDV-	12/22/2022	212/29/2023. 212/29/2023.	31,100		. 106 . 32 . 106 . 21	63,690 47,280		-	46,416					(9,121)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	212/26/2024	25,445		106.21	73,170			63,166		78,712			(13,632)				†
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/22/2022	12/26/2024.	44,294		106 . 32	123 . 140			106.304		132,571			(13,286)				
LSMANFI - 3YR ISMANFI - 4YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.GSIDV- .GSIDV-	12/22/2022	212/22/2025. 212/22/2026.	49,006 57,488		. 106 . 21. . 106 . 21.	163,280 212,280		· 	148,329 197,709		163,223 201,178	ļ		(14,113)	ļ		 	
LSMANFI - 41K	INDEX LIAB	EX5.	Equity/Index	GSIDV-	12/22/2022	212/22/2020.	71,624		106.32	281,960		1	266,481		254.873		İ	(4, 127)			İ	<u> </u>
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	12/22/2022	12/26/2024.	3,120		352.22	33,110			28,583		44,344			(19,937)				
S&P MARC 5%	INDEX LIAB	EX5EX5.	Equity/Index	BOADV - BOADV -	12/22/2022	212/29/2023.	19,003		. 352 . 22 	148,070			107,910 58,754		218,389 120,637			(10,065)			l	ļ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	12/22/2022	212/29/2023. 212/29/2023.	6,240		355.04	40,700		·			60,500			(21,465)				†
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV -	12/22/2022	212/29/2023.	26,414		377 . 79	123,690			90,143		61,866	[(4,432)			I	
SP500LV5	. INDEX LIAB	EX5	Equity/Index	BOADV	12/22/2022	212/29/2023.	9,941		. 367 . 93	86,800		ļ	63,258		57,602		ļ	(15,950)	ļ		ļ	
SP500LV8. S&P 400 MIDCAP.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - MSIDV -	12/22/2022	212/26/2024. 212/29/2023.	1,728 827		. 587 . 65. . 2 , 475 . 45.	35,550 64,500		·	30,690		22,355			(12,433)			·	
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV -	12/29/2022	201/04/2024.	2,300		.]1	50,140			37,440		62,822			(6, 176)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV	12/29/2022	201/04/2024.	831		. 3,842.36	76,480			57,108		109,405			(5,727)			ļ	ļ
BESGUVCX - 2YR BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV- JPMDV-	12/29/2022	2 12/27/2024. 2 12/29/2025.	1,980 2,200		. 910 . 13. . 905 . 59.	49,140	·	+	42,831		60,324 82,343	 	 	(5,933)	·		 	
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	12/29/2022	12/29/2025.	2,640		902.86	94,800		1			112,792			(6,606)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/29/2022	212/29/2027.	3,190		906.5	117,740			111,720		141,230			(8,292)				
BESGUVCX - 1YR BESGUVCX - 1YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV JPMDV -	12/29/2022	201/04/2024. 201/04/2024.	1,320 1,760		. 906 . 5. . 909 . 23.	26,640 33,440	ļ	· 	19,892 24,970		34,363	ļ	 	(7,438)	ļ		 	
BESGUVCX - 11K	INDEX LIAB	EX5.	Equity/Index	JPMDV	12/29/2022	201/04/2024.	2,420		911.04	59,180		1	51.582				İ	(3,328)			İ	t
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	. 12/29/2022	201/04/2024.	45		32.855.37	89,700			66,979		54,731			(30,275)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV- MSIDV-	12/29/2022	201/04/2024 201/04/2024	33		32,622.82	13,420 122,094		+	10,021 91,168		13,960 124,583		 	(27,593)			 	ł
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	MSIDV	12/29/2022		10,400		10,951.05	111,280		1	83,093		218,776		İ	(1,637)			İ	<u> </u>

						-	Showing a	all Options, C	aps, Floors, C				Current Stat		Date		10	1 40		0.4		
1	2 Decemention	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description						1			Cumanilativa	Cumant											
	of Item(s) Hedged,						1			Cumulative Prior Year(s)	Current Year Initial											Hedge
	Used for						1		Strike Price.	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,			1		Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	MSIDV-	12/29/2022	01/04/2024.	475		10,918.19	111,540			83,288		161,503	(======)		(17,690)				(-)
RUSSELL 2000	INDEX LIAB	EX5	. Equity/Index	_BOADV	12/29/2022		283		. 1,753.88	6,600			4,928					(1,302)			ļ	ļ
RUSSELL 2000	INDEX LIAB	EX5	.Equity/Index	.PARDV-	12/29/2022	01/04/2024.	1,642		. 1,750.35	71,340			53,270		78 , 598			(77,830)				ļ
SPDR GOLD SP500LV5	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - JPMDV -	12/29/2022	201/04/2024	2,961		. 170 . 03 	5,250 313,880			3,920 234,376					(127,209)				
SP500LV5	INDEX LIAB	FX5	Equity/Index	JPMDV -	12/29/2022	01/04/2024	64,270		371.21	513,020			383,075	·····	266,346			(6,388)				·
SP500LV5.	INDEX LIAB.	EX5	Equity/Index	JPMDV -	12/29/2022	01/04/2024	3,964		352.49	19,040			14,217		10,398			(9,026)				
SP500LV8	INDEX LIAB	EX5	. Equity/Index	.JPMDV	12/29/2022	12/27/2024.	2,675		. 595 . 52	50,820			44,295		26,805		ļ	(1,770)			ļ	ļ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	.WFGDV	.12/29/2022	201/04/2024	205		. 2,402.11	36,400			27 , 180		35,590		ļ	(15,260)			ļ	ļ
S&P 400 MIDCAP S&P 400 MIDCAP	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	. WFGDV - BOADV -	12/29/2022	201/04/2024. 201/04/2024.	1,393		2,419.19 2,399.67				5,331 45,952		6,973 64.912			(5,311)				†
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	12/29/2022	01/04/2024			202.21	21,420		+	15.994		13.569			(66,017)				†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	12/29/2022	12/27/2024			352.32	113,240			98,701		152,933			(18,300)				
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index	BOADV-	12/29/2022	01/04/2024.	58,977		. 360 . 43				198,803		399,581			(55,444)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	.12/29/2022	01/04/2024.	11,625		. 355 . 5	73,800		ļ	55,107		109,691		ļ	(3,873)			ļ	ļ
S&P MARC 5% SPMAESSE - 1YR	. INDEX LIAB	EX5EX5.	Equity/Index	BOADV	12/29/2022	201/04/2024.	29,488		. 352 . 68				166,963	-	330,082			(6,539)				†
SPMAESSE - 1YR	DEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	12/29/2022	201/04/2024. 201/04/2024.	4,355 3,563	·····	250 . 08	15,620 26,370		+	19,691		12,359 24,061		·	(30,580)			·	†
SPMAESSE - 2YR.	INDEX LIAB	EX5	Equity/Index	BOADV -	12/29/2022	12/27/2024	1,979		251.59	18,100			15,776		16,313			(13,822)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2022	01/04/2024.	28,751		256 . 44	121,680			91,100		119,809			(11,862)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	. 12/30/2022	12/30/2025.	16,771		257 . 69	163,800			149,978		164,533		ļ	(5,448)				ļ
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2022	201/04/2024 212/30/2024			. 269 . 38 . 278 . 52	47,200		+	35,338		72,456			(56, 183)				
MSDG - 1YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	MSIDV-	12/30/2022	201/04/2024.			280.3	223,560		+	167,377		394.577			(141,068)				†
MSDG - 2YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	12/30/2022	12/30/2024.			280.58	276,390			241,374		403.209			(55, 126)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2022	201/04/2024.	90,430		. 254 . 42	561,330			420,262		581,882			(12,934)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	.Equity/Index	.CITIDV-	12/30/2022	12/30/2024.	57,546		. 255 . 95	435 , 120			379,994		401,352			(10,381)				
LSMANFI - 2YR LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/30/2022	212/30/2024 212/30/2024	38,752		. 106 . 32	102,090					116,273 93,281			(9,491)				ļ
LSMANFI - 3YR	INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	GSIDV-	12/30/2022	212/30/2024.	34,972		106.54	112 . 480			102.989		118.103			(10.054)				†
LSMANFI - 4YR	INDEX LIAB.	EX5	Equity/Index	GSIDV-	12/30/2022	12/30/2026	40.643		106.01	147.060			137.757		145.558			(10,635)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	12/30/2022	12/30/2027.	51,040		106.01	198,720			188,666		187,387			(9,092)				
LSMANFI - 1YR	INDEX LIAB	EX5	.Equity/Index	.GSIDV	12/30/2022	01/04/2024.	21,739		. 106 . 22	42,320			31,685		54,939			(6,130)				
LSMANFI - 1YR DOW INDUSTRIAL	INDEX LIAB	EX5EX5_	Equity/Index Equity/Index	GSIDV- PARDV-	.12/30/2022	201/04/2024 301/10/2024	17,013		. 105.8	36 , 180			27,088 19,925		47,011 17,751			(2,086)				·
DOW INDUSTRIAL	INDEX LIAB	EXS	Equity/Index	PARDV-	01/05/2023	301/10/2024.	18		33,950.91	†	8,868		6,782		7,430			(7,962) (9,521)				†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	1.01/05/2023	01/10/2024	3,600		10,741.22		33,840		25,878		46,248			(7,517)				
BESGUVCX - 1YR	INDEX LIAB	EX5	. Equity/Index	. JPMDV	01/05/2023	01/10/2024.	2,098		904.84	ļ	40,470		30,949		56,962		L	(1,849)			L	ļ
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	.JPMDV -	.1.01/05/2023	301/10/2024			. 904 . 84		31,950		24,433		44,970		ļ	(8,689)			ļ	ļ
BESGUVCX - 2YR BESGUVCX - 2YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	. JPMDV	01/05/2023	301/03/2025. 301/03/2025.	552 2,871	····	. 898 . 5				13,701 64,371		20,294 95,530			(7,583)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	.1.01/05/2023	01/05/2026.			904.84	†	95,990		88,407		121,207			(8,357)				†
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	01/05/2023	01/05/2027.	3,533		904 . 84	I	119,360		112,291		147,807			(3,449)				
BESGUVCX - 5YR	INDEX LIAB	EX5	.Equity/Index	. JPMDV -	01/05/2023	01/05/2028.			. 904 . 84		176,440		168,083		219,023			(7,707)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	UBSDV	.1.01/05/2023	01/03/2025.	2,832	ļ	. 353 . 51	†	29,000	 	25,551		36,115		}	(15,088)			}	}
S&P MARC 5%	. INDEX LIAB	EX5 EX5	. Equity/Index . Equity/Index	_UBSDV - _UBSDV -	01/05/2023	301/10/2024. 301/10/2024.	3,964	·····	. 351 . 74	t	32,760	·	25,053		44,376		t	(8,300)			t	t
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	UBSDV -	01/05/2023	301/10/2024.	5.097	İ	. 354 . 57	İ	35,280	İ	26,980	l	47,562		İ	(2,100)			İ	<u> </u>
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	01/05/2023	01/10/2024.	2,378		. 257 . 39	I	9,300		7,112		7,888		I	(17,466)				
SPMAESSE - 1YR	INDEX LIAB	EX5	.Equity/Index	.BOADV -	01/05/2023	01/10/2024.			. 251 . 59	ļ	10,200	ļ			9,418		ļ	(29,973)				ļ
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV	.1.01/05/2023	01/10/2024	16,481	ļ	. 378 . 32			·	56,774		35,163			(5, 103)				ł
SP500LV5SPLV5UE - 1YR	INDEX LIAB	EX3	Equity/Index Equity/Index	JPMDV - BOADV -	01/05/2023	01/10/2024. 01/10/2024.	14,776	····	. 368 . 82	 	127 ,400	·	97 ,427 16 ,587				 	(1,092)			 	
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	01/05/2023	301/10/2024.	1,486		201.92	İ	9,180		8,088		6,638		İ	(13,084)			İ	†
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV -	.1.01/05/2023	01/10/2024.	206		2,432.67	I			6.424				I	(4,618)				
RAINBOW.	. INDEX LIAB	EX5	.Equity/Index	BARDV -	01/06/2023	01/10/2024.			. 0.99		56,100	ļ	43,016		66,847		ļ	(13,993)			ļ	ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2023	301/10/2024.			4,005.77		19,800		15,182		25,369			(7,755)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5EX5_	Equity/Index Equity/Index	MSIDV- SOCDV-	.1.01/06/2023	301/10/2024. 301/10/2024.		·	. 11.040.35	t		·	46,001 25,495		58,095 42,372		t	(8,930)			t	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2023	301/10/2024.	145		10.819.54	İ	38,288		29,358		53.835		İ	(79,047)			İ	†
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2023	01/10/2024.	1,004		1,780.25		41,418		31,758		43,364			(22,692)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	.Equity/Index	CITIDY-	01/06/2023	01/10/2024.	57,379	ļ	. 257 . 67		338,920	ļ	259,873		269,206		ļ	(20,676)			ļ	ļ
FIDMFYDN - 2YR	INDEX LIAB INDEX LIAB	EX5 EX5	Equity/Index	.CITIDV- GSIDV-	.1.01/06/2023	301/06/2025.	22,874	ļ	. 256 . 64		193,520		170,828 67.974		154,737			(4,595)				†
LSMANFI - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	GSIDV-	1.01/06/2023	301/10/2024 301/10/2024	9.354	l	107.01	t	19.700	·	15,105				t	(7,094)			t	†
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/06/2025	20,578		106.8	İ	60,500		53,406		57,468		İ	(15,293)			I	I
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/06/2023	01/06/2025.	48,639		106 . 58	1	147,160		129,905		140,479		ļ	(12,471)			ļ	1
I SMANEL - 3VR	INDEX LIVE	EVE	Equity/Indox	ICC LDV	01/06/2023	01/06/2026	57 057	I	106.8	1	105 910	1	190 517	1	176 760	l	I	(13 773)	1		I	1

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	Description																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.Č.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
LSMANFI - 4YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	01/06/2023	01/06/2027.	56,122		. 106 . 8		213,000				184,243			(12,315)				
LSMANFI - 5YR	INDEX LIAB	EX5	. Equity/Index	.GSIDV	01/06/2023	01/06/2028.	72,023		. 106 .8		294,140		280,367		244,360			(4,304)			ļ	ļ
MSDB - 1YR	. INDEX LIAB	EX5	Equity/Index	.MSIDV	01/06/2023	301/10/2024.	11,842		. 258 . 9		52,800		40,485		39,518			(2,810)				ļ
MSDB - 3YR	. INDEX LIAB	EX5 EX5	Equity/Index	MSIDV-	.1.01/06/2023	301/06/2026.	4,342		254.08		55,110		50,806		49,667			(2,355)				
MSDC - 1YR MSDC - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	.1.01/06/2023	301/10/2024. 301/06/2025.	1,843 2,948		. 271 . 64. 278 . 15		12,050				23.936			(38,749)				ł
MSDG - 1YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	1.01/06/2023	01/10/2024	24,770		286.06		166,140		127,391		205,802			(3,389)				†
MSDG - 2YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	.1.01/06/2023	01/06/2025.	38,027		. 286 . 06		358,610		316,561		403,753			(14,957)				1
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	01/06/2023	01/06/2025.	2,811		356.42		28,900		25,511		35,228			(7,613)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	. JPMDV	01/06/2023	01/10/2024.	14,900				64,130		49,173		79,489			(16,639)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	_ JPMDV	01/06/2023	01/10/2024			. 357 . 48		32,640		25,027		40,840			(28,622)				ļ
SP500LV5	. INDEX LIAB	EX5	Equity/Index	. JPMDV -	01/06/2023	301/10/2024.			. 381 . 35		71,340 122,720		54,701		24,820			(2,052)				+
SP500LV5SP500LV8	.INDEX LIAB	EX5 EX5	Equity/Index	JPMDV - BOADV -	.1.01/06/2023	01/10/2024			. 371.78		122,720		94,098 15,448		60,285			(5,392)				
S&P 400 MIDCAP	INDEX LIAB	FX5	.Equity/Index Equity/Index	PARDV -	.1.01/06/2023	301/06/2025. 301/10/2024.		·····	2.462.56	t	23,120	·	17,728		23,723		t	(4,823)			t	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	01/06/2023	301/10/2024.	3.936	·····	354.64	†	32.060		24.583		40.132		t	(4,623)			İ	†
SP500LV5	.INDEX LIAB	EX5	Equity/Index	JPMDV	1.01/06/2023	01/10/2024.			. 353 . 71		20,680		15,857		12,574		I	(6,856)			I	
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/17/2024.	1,966		917.58		34,380		26,863		38,040			(2,293)				
BESGUVCX - 1YR	INDEX LIAB	EX5	_Equity/Index	CITIDV-	01/11/2023	01/17/2024.	1,747		. 916 . 66		31,360		24,504		34,682			(7,664)				ļ
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	01/11/2023	301/10/2025.	874		. 919 . 41		20,720		18,427		15,820			(6,876)				ļ
BESGUVCX - 2YR	. INDEX LIAB	EX5	_Equity/Index	CITIDY-	01/11/2023	301/10/2025	2,730		. 915 . 75		69,250		61,586		54,693			(6,090)				
BESGUVCX - 3YR BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDY-	01/11/2023	301/09/2026. 301/11/2027.	3,058		915.75		93,240		86,364		82,210 96,230		ļ	(7,273)			·····	
BESGUVCX - 5YR	INDEX LIAB	FX5	Equity/Index	CITIDV-	01/11/2023	301/11/2027.	4,368		915.75		164,800		157,527		148,291			(6,916)				†
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	PARDV-	01/11/2023	01/17/2024.			. 33.973.01		40,280		31,473		14,398			(10,407)				1
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV -	1.01/11/2023	01/17/2024			33,905.06		31,635		24,719		22,028		I	(2, 178)				
NASDAQ 100	. INDEX LIAB	EX5	. Equity/Index	.SOCDV	01/11/2023	01/17/2024.	4,000				47,600		37,193		38,263			(4, 130)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOADV -	01/11/2023	01/17/2024	325		1,783.19		9,960		7 ,782		9,370		ļ	(29,822)			ļ	ļ
S&P MARC 5% - 2YR S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV - JPMDV -	01/11/2023	01/10/2025. 01/17/2024	3,364		. 356 . 05 356 . 41		37,320		33,190		42,955 160,216			(17,471)				·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index Equity/Index	JPMDV -	01/11/2023	301/17/2024.	17,098		364.26		79,910		62,439		92,364			(8,833)				
S&P MARC 5%	INDEX LIAB	EX5.	Equity/Index	JPMDV	01/11/2023	301/17/2024.			. 357 . 84		40.400		31,567		47,226			(1,508)				†
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-		01/17/2024.			. 259 . 77		1,622		1,267		1,162			(4,838)				1
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2023	01/17/2024	1,961		261.55		6,900		5,391		4,775		I	(5,219)			I	
SPMAESSE - 2YR	. INDEX LIAB	EX5	.Equity/Index	.GSIDV	01/11/2023	01/10/2025.	4,707		. 253 . 65		43,715		38,877		38,182			(662)				ļ
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	01/11/2023	01/17/2024	5,409		. 203 . 55		23,870		18,651		12,850			(26, 166)				ļ
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -		301/10/2025.			. 203 . 75		5,980		5,318		4,056			(36,809)				ļ
SP500LV5SP500LV5	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	.1.01/11/2023	301/17/2024. 301/17/2024.	24,811		. 380 . 57 . 368 . 86		119,680 168,360		93,514 131,551		53,153			(2,186)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-		301/17/2024.	196		. 2,537.72		10,000		7,814		7,973			(36,736)				†
FIDMFYDN - 1YR.	INDEX LIAB	EX5	Equity/Index	CITIDY-	01/12/2023	01/18/2024	68,190		257 . 75		458,430		359,424		318,474			(18, 245)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/12/2023	01/10/2025.	39,296		258 . 27		335 .580		298.844		233,354			(14,405)				
LSMANFI - 1YR	INDEX LIAB	EX5	_Equity/Index	_GSIDV	01/12/2023	01/18/2024.	30,818		105.9	ļ	84,480	ļ			84 , 183	ļ	ļ	(4,239)			ļ	ļ
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	.GSIDV-	01/12/2023	301/18/2024.	27,083		. 106 . 43	ļ	66,700	ļ	52,295		66,084			(21,229)				
LSMANFI - 2YR LSMANFI - 2YR	INDEX LIAB	EX5. FX5	Equity/Index	GSIDV- GSIDV-	.1.01/12/2023	01/10/2025.		····	105.25	 	38,720	 	34,481		36,295		ł	(15,745)	ļ		ł	
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	_GSTDV	01/12/2023	301/10/2025. 301/09/2026.			. 106 . 33	·····	193,920		200,195		179,939		·	(16,536)				t
I SMANFI - 3YK	INDEX LIAB	FX5	Equity/Index	GSIDV-	01/12/2023	301/19/2020. 301/12/2027.	73,777	····	106.33	†	303,360	ļ	286 824		255,474		t	(17,201)			t	†
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	01/12/2023	01/12/2028.	89,653	[. 106 . 33	I	394,560				319,127		I	(15,010)			I	L
RAINBOW.	INDEX LIAB	EX5	Equity/Index	BARDV -	01/12/2023	01/18/2024.	2,700		0.98		70,740		55,463		76.679			(20,401)				
DJ EURO STOXX 50	INDEX LIAB	EX5	_Equity/Index	PARDV -	01/12/2023	01/18/2024			. 4,044.14	ļ	69,500	ļ	54,490		81,957		ļ	(11,032)			ļ	ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-		01/18/2024	120		33,711.31	ļ	94,464		74,063		84,886			(11,058)				ļ
S&P 400 MIDCAP NASDAQ 100	. INDEX LIAB	EX5 EX5	.Equity/Index Equity/Index	PARDVWFGDV -	01/12/2023	301/18/2024. 301/18/2024.		····	. 2,519.57 11.459.61	 	51,084 51,200	·	40,052 40,143		46,609		t	(17,983)			t	t
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	PARDV -	01/12/2023	301/18/2024.		·····	11,439.61	t	83,268	ļ	65,285		110,959		t	(1, 002)			t	t
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	1.01/12/2023	01/18/2024			1,821.65		32,699		25,637		29,821		İ	(9,110)			İ	
MSDB - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/18/2024.	15,280		. 258 . 3		84,240		66 .047		55 . 198		I	(10,496)			I	I
MSDB - 3YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-		01/12/2026	10,578		258.3		125,280		116,170		102,109		ļ	(12,273)	ļ		ļ	ļ
MSDC - 1YR	. INDEX LIAB	EX5	Equity/Index	.MSIDV-	01/12/2023	01/18/2024.			. 271 . 58	ļ	48,600	ļ	38,104		56,087		ļ	(35,965)			ļ	ļ
MSDC - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2023	01/10/2025.	13,556		. 275 . 95		112,110	 	99,837		123,538		}	(34,522)	ļ		}	
MSDG - 1YR MSDG - 2YR	.INDEX LIAB	EX5 EX5	. Equity/Index	MSIDV-	01/12/2023	301/18/2024. 301/10/2025.	21,169	·····	. 285 . 27	 	166,530 315,350	·	130,565 280,828		186,910		t	(4,138)			ł	t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV-	01/12/2023	3 01/10/2025. 3 01/10/2025.	3,352	·····	356.94	t	37,800	ļ	33,662				t	(30, 127)			t	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.01/12/2023	01/18/2024		l	357.3	1	139,500		109,373		151,251		İ	(9,343)			İ	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -		01/18/2024.	17,038		. 365 . 53		79,300		62,174		83,904		I	(25,467)				L
S&P MARC 5%	INDEX LIAB	EX5	_Equity/Index	JPMDV -	01/12/2023	01/18/2024.	5,866		. 358 . 73		43,260		33,917		46,715			(36,360)				1
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV -	01/12/2023				. 379 . 96	ļ	117 ,920	ļ	92,453		55,520		ļ	(6,511)			ļ	ļ
SP500LV5	INDEX LIAR	IF X5	Fauity/Index	BOADV -	01/12/2023	01/18/2024	17 226	1	368 27	I	168 360	1	132 000	i .	108 600	ı	1	(4.564)	1		I	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500LV5	.INDEX LIAB	EX5	Equity/Index	BOADV -	01/12/2023	3 01/18/2024.	4,236		. 351.98		30 , 150		23,639		20,034			(8,333)				
SP500LV8	. INDEX LIAB	EX5	Equity/Index	BOADV	01/12/2023		2,096 1,970		. 592 . 62		41,690		37,126		25,699			(3,846)				·
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	01/19/2023	301/24/2024 301/24/2024			. 909 . 25		42,120		33,787		48,895 22,669			(2,472)				·
BESGUVCX - 2YR	INDEX LIAB	FX5	Equity/Index	JPMDV -	1.01/19/2023	301/17/2025	875		907 . 42		24.720				28,109			(6,241)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.01/19/2023	301/17/2025	2,736		910.16		74.000		66,599		84,022			(6,021)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	01/19/2023	301/16/2026.	2,955		910.16		93,690		87,449		104,735			(6,524)				
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	01/19/2023	3 01/19/2027.			. 910 . 16		120,900		114,879		134, 193		ļ	(6,736)				ļ
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV -	.1.01/19/2023	301/19/2028			. 910 . 16		163,800		157,276		182,699			(1,878)				
SPLV5UE - 1YR SPLV5UE - 2YR	INDEX LIAB INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	BOADV - BOADV -	01/19/2023	3 01/24/2024. 3 01/17/2025.			. 200 . 73		34,050		27,314		25,469 15,505			(6,333)				·
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	PARDV -	1.01/19/2023	301/24/2024					32,011		25,678		23.186			(1,994)				·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV -	1.01/19/2023	3 01/24/2024			33,110.64		14,047		11,268		14,616			(11,324)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BOADV -	01/19/2023	301/24/2024.	238		. 2,511.85		10,080		8.086		9.137			(1,591)				
NASDAQ 100	INDEX LIAB	EX5	_Equity/Index	MSIDV		301/24/2024.	5,400		. 11,295.67	ļ	57 , 240	ļ	45,916		120,378		ļ	(5,025)		ļ	ļ	ļ
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	.WFGDV	01/19/2023	301/24/2024	327		. 1,838.18	ļ	8,040		6,449		6,793			(20,386)				
S&P MARC 5% - 2YR S&P MARC 5%	.INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	.1.01/19/2023	301/17/2025. 301/24/2024.	4,467	·····	. 357 . 12	 	50,240	 	45,215 82,655		54,817		 	(14,917)			 	·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	JPMDV -	01/19/2023	301/24/2024	18.146		367 . 15		75,400		60,483		79,996			(3,110)				·
S&P MARC 5%	INDEX LIAB.	EX5.	Equity/Index	JPMDV -	1.01/19/2023	3 01/24/2024	8.934		361.06		56.960		45,691		61,457			(3,227)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2023	301/24/2024	4,711		261.62		15,720		12,610		12,207							
SPMAESSE - 1YR	. INDEX LIAB	EX5	_Equity/Index	MSIDV-	01/19/2023	301/24/2024			. 255 . 25		16,310		13,083		13,420			(18, 162)				
SPMAESSE - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-		3 01/17/2025.	393		. 252 . 2		3,950		3,555 73,638		3,613			(39,347)				·
SP500LV5SP500LV5	.INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	01/19/2023	3 01/24/2024. 3 01/24/2024.			. 375 . 72		91,800 198,880				60,871 150,128			(80,844)			····	·
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/19/2023	301/24/2024	65,615		258.05		413,100		332,256		296,927			(20,255)				·
FIDMFYDN - 2YR	INDEX LIAB	EX5.	Equity/Index	CITIDY-	01/20/2023	301/17/2025.	23.544		259 . 34.		184,220		166.020		130.319			(5,401)				
LSMANFI - 1YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	01/20/2023	301/24/2024	43,019		106.39		103,500		83,245		106,493			(1,849)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	01/20/2023	301/24/2024.	11,222		. 106 . 28		27,600		22,199		28,422			(18,253)				ļ
LSMANFI - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	GSIDV- GSIDV-	.1.01/20/2023	3 01/17/2025.			. 108 . 64		18,720		16,871		17,472			(15,866)				·
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	01/20/2023				. 106 . 28		184,760		166,507		176,085			(15, 121)				+
LSMANFI - 4YR	INDEX LIAB	EX5	. Equity/Index	GSIDV-	01/20/2023	301/20/2027.	75,750		. 106 . 28		307,800		292,679					(7,765)				†
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2023	01/20/2028	91,649		106.39		393,960		378,481		324,217		I	(9,617)			I	
RAINBOW	. INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2023	301/24/2024.	1,600		. 0 . 96		39,680		31,915		42,374			(20, 469)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	PARDV -	.1.01/20/2023	301/24/2024	510		4,107.54		49,140		39,523		58,510			(13,643)				·
DOW INDUSTRIAL	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	PARDV -	01/20/2023	3 01/24/2024. 3 01/24/2024.	1.055	·	. 33,542.36	 	104,592				102,346			(11,517)			····	·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV -	01/20/2023	301/24/2024.			11,619.03		58,850		47,333		86,282			(8,051)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV -		301/24/2024			. 11,502.83		67,019		53,903		86,709			(24,404)				
RUSSELL 2000	. INDEX LIAB	EX5	_Equity/Index	PARDV-	01/20/2023	301/24/2024.	1,125		. 1,869.20		41,139		33,088		35,504			(12,079)				
MSDB - 1YR	. INDEX LIAB	EX5	Equity/Index	.MSIDV	01/20/2023	3 01/24/2024.	22,683		. 258 . 76		124,700		100,296		79,635			(9,828)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.01/20/2023	301/20/2026		ļ	. 256 . 21		184,320 50,220	ļ	172,241 40,392		149,147		ł	(3,237)			 	·
MSDC - 1YR MSDC - 2YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV-	.1.01/20/2023	301/24/2024 301/17/2025			. 272 . 47		32,760		29,523		52,763		t	(31,688)				†
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2023				286 . 14	İ	161,920		130,232		185.946		İ	(4,963)			I	T
MSDG - 2YR	INDEX LIAB	EX5	.Equity/Index	MSIDV-	.1.01/20/2023	301/17/2025.	29,527		. 284 . 99		312,800		281,897		332,099		I	.L(19,639)			I	
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	_Equity/Index	. JPMDV	01/20/2023	3 01/17/2025.	4.463		. 357 . 46		50,240		45,277		53,996			(14,756)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV	.1.01/20/2023	301/24/2024	12,551	ļ	. 357 .82		100,350		80,711		106,905			(11,147)				·
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	.1.01/20/2023	301/24/2024 301/24/2024			. 367 . 5		75,400 56,960				77,774 59,974		 	(17,570)				·
SP500LV5	INDEX LIAB	FX5	Equity/Index	BOADV -	01/20/2023	301/24/2024 301/24/2024	19.049	ļ	377 .39	l	89.780	·	72,210		57.736		t	(37,621)			t	†
SP500LV5	.INDEX LIAB	EX5	Equity/Index	BOADV -	.1.01/20/2023	301/24/2024.	25,304		370		192,240		154,619		144,740		İ	(6,648)			İ	
SP500LV5	.INDEX LIAB	EX5	_Equity/Index	BOADV -	01/20/2023	301/24/2024.	1,990		. 352 . 77		9,730		7.826		7,228			(3,218)				1
SP500LV8	. INDEX LIAB	EX5	Equity/Index	.GSIDV-		3 01/17/2025.			. 582 . 23		67,289		60,642 14,482		73,375		ļ	(5,672)				ļ
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.01/25/2023	301/30/2024		ļ	. 923 . 11		17,700	ļ	14,482		17,367			(1,410)			}	·
BESGUVCX - 1YR	INDEX LIAB	EX5 FX5	. Equity/Index Equity/Index	MSIDV- MSIDV-	.1.01/25/2023	301/30/2024. 301/24/2025			916 .68 921 .27		31,200		25,528 13,950		14.385			(3,414)				·
BESGUYCX - 2YR	INDEX LIAB	FX5	.Equity/Index	MSIDV-	01/25/2023	301/24/2025	1.633	İ	. 923 . 11	†	37,200	1	33.786		34,748		t	(3,350)			t	†
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2023	301/23/2026	1,960		922 . 19		55,440		52,050		48,629		I	(4,089)			I	
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2023	301/25/2027.	2,177		922 . 19		73,200		69,850		58,850			(6,239)				ļ
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	01/25/2023	3 01/25/2028.			. 921 . 27	ļ	111,720	ļ	107,631		87 ,705	ļ	ļ	(2,929)	ļ	ļ	ļ	·
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2023	301/30/2024			. 33,980.04		34,320		28,081 13,181		15,994			(6,588)				+
DOW INDUSTRIAL S&P 400 MIDCAP	. INDEX LIAB	ENU EXS	Equity/Index Equity/Index	MSIDV- WFGDV-	01/25/2023	3 01/30/2024 3 01/30/2024				·					9,100 19,495			(1,560)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV -	01/25/2023	01/30/2024	232		2.616.06	†	8.580		7.020		5.133		İ	(7.563)			İ	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2023				11,814.69	I	64,260		52,578		130,606		I	(18,231)			I	
RUSSELL 2000	INDEX LIAB	EX5	Fauity/Index	BOADV -	01/25/2023			1	1 814 70	1	41 600	1	34 037	1	20, 823		1	(11.533)		l	1	1

							-				<i>,</i> ,, , ,	,										
							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Stat	tement	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		i					i .			İ		İ									'
	of Item(s)								1	Cumulative	Current											
	Hedged,								1	Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index	JPMDV	01/25/2023	301/30/2024.	12,799		. 359 . 03		100,280		82,049		101,710			(4,567)				
S&P MARC 5%	. INDEX LIAB	EX5	.Equity/Index	_ JPMDV	01/25/2023	01/30/2024.	14,469		. 367 . 65	ļ	63,440		51,907		62,212		ļ	(5,237)			ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	. JPMDV -	.1.01/25/2023	301/30/2024.	4,452		. 364 . 06		25,120		20,553		25,070 59,607			(1,013)				
S&P MARC 5% - 2YR SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV- GSIDV-	01/25/2023	301/24/2025. 301/24/2025.	5,008 1,176		. 357 .95 . 253 .66				51,823 10,022			····		(18,325)				+
SP500LV5	INDEX LIAB	EX3 FX5	Equity/Index Equity/Index	JPMDV-	01/25/2023	301/30/2024	20.426		376.82	†	100.800		82.475		60.357			(1,482)				·
SP500LV5.	INDEX LIAB	FX5	Equity/Index	JPMDV -	1.01/25/2023	01/30/2024	19,291		371.88	1	135,320		110,719		89,500			(691)				†
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	.01/25/2023	01/30/2024.	2,478		. 204 . 57						5.249			(2,027)				
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	_BOADV	01/25/2023	01/24/2025.	1,487		. 204 . 57	ļ			6,839		5,806			(1,341)			ļ	
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	.GSIDV-	.1.01/25/2023	01/30/2024.			. 261 . 58		11,148		9,121					(84,611)				·
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	GSIDV-	.1.01/25/2023	301/30/2024.	1,176 80,107		. 254 . 94	 	7,375		6,034		5,795			(36,575)				
FIDMFYDN - 1YR FIDMFYDN - 2YR	. INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	.CITIDV- CITIDV-	01/26/2023	301/26/2024. 01/24/2025	50.837		. 259 . 65. 259 . 65	†			381,309		306,264		·	(5,512)				t
RAINBOW	. INDEX LIAB	EX5.	.Equity/Index	.MLIDV	01/26/2023	301/31/2024.	1,700	l	0.99	†	30,770	ļ	25,258		28,684	ļ	t	(23,500)			t	†
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	WFGDV -	01/26/2023	01/31/2024	743		4,132.24	I			70,234		97,542	[I	(13, 165)			I	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	PARDV -	01/26/2023	01/31/2024.	183		33,813.61		131,192		107,692		118,366		ļ	(11,994)			ļ	ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	PARDV -	01/26/2023	LL	1,035		. 2,573.40	ļ	73,494	ļ	60,329		60 , 154		ļ	(18,709)		ļ	ļ	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	.WFGDV	01/26/2023	301/31/2024.	5,400		. 12,051.48	ļ			54,966		66,551			(9,459)				
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	ЕХЭ FX5	Equity/Index Equity/Index	MSIDV- PARDV-	01/26/2023	01/31/2024 01/31/2024	357 1,209		11,894.81	+					125,458	····		(1,655)				+
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	BOADV-	01/26/2023	01/31/2024	3,900		179.29		9,240		7,585		9,964			(5,798)				·
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	1.01/26/2023	01/26/2024	19.917		260 . 15	1	101,490		83,059		62,381			(7,464)				†
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.01/26/2023	01/26/2026.	7,811		258 . 1		96,400		90.602		76,830		I	(4,868)			I	
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	_MSIDV	01/26/2023	01/26/2024.	5,453		273 . 43	ļ	41,100		33,636		41,343		ļ	(16,053)			ļ	ļ
MSDC - 2YR	INDEX LIAB	EX5	.Equity/Index	.MSIDV	.1.01/26/2023	01/24/2025.	5,816		. 275 . 91		53,760		48,892		53,589			(17,797)				
MSDG - 1YR	INDEX LIAB	EX5 EX5	Equity/Index	MSIDV- MSIDV-	.1.01/26/2023	101/26/2024	13,875		. 288 . 57						98,087			(17,877)				
MSDG - 2YR S&P MARC 5%	INDEX LIAB	EX5	.Equity/Index Equity/Index	MSIDV-	01/26/2023	301/24/2025. 301/26/2024.	21,506 12,806		. 288 . 57	·····	196,540 98,440		178,743 80,563		203,659			(10,929)				+
S&P MARC 5%	. INDEX LIAB	FX5	Equity/Index	MSIDV-	1.01/26/2023	01/26/2024.	14,197		367 . 48	1	60 . 180		49,251		70.730			(5, 183)				·
S&P MARC 5%	INDEX LIAB.	EX5	Equity/Index	MSIDV-	1.01/26/2023	01/26/2024	4,454		363.88		24,640		20,165		28,364			(18, 185)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	. Equity/Index	MSIDV-	_01/26/2023	01/24/2025.	5,011		. 357 . 78		57,240		52,057		64,227			(25, 337)				
SP500LV5	INDEX LIAB	EX5	.Equity/Index	. JPMDV	01/26/2023	01/31/2024.	20,417		. 376 . 97	ļ	101,520		83,335		60,046		ļ	(4,238)			ļ	ļ
SP500LV5	INDEX LIAB	EX5 EX5	Equity/Index	JPMDV - JPMDV -	01/26/2023	301/31/2024.	19,567		. 371.68		141,450		116,113		93,098			(3,553)				
SP500LV5SP500LV8.	INDEX LIAB	EX5.	Equity/Index Equity/Index	JPMDV -	01/26/2023	301/31/2024 301/24/2025	3,686 2,304		. 351 . 58 . 593 . 78	+	23,660				25.892			(6,419)				+
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/27/2028.	51,316		107.07	†	211,750		204,228		169,659			(6,738)				·
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/27/2023	01/30/2024	16,794		107 . 18		36,180		29,761		35,096			(1,719)				
LSMANFI - 1YR	INDEX LIAB	EX5	. Equity/Index	.GSIDV	01/27/2023	01/30/2024.	16,794		. 106 . 96	ļ	37,980		31,242		36,851		L	(7,746)			L	
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	01/27/2023	01/24/2025.	6,531		. 107 . 07	ļ			17,531		17,600		ļ	(5,550)				
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5 EX5	Equity/Index	GSIDV- GSIDV-	01/27/2023	301/24/2025. 301/27/2026.	29,856 27,057		. 107 . 18						79,104 81,321			(4,819)				·
ISMANFI - 3YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	GSIDV-	01/27/2023	301/27/2020.	28,923		107 .07	†	108,500		103,681		90 , 148			(1,522)				+
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	BARDV -	02/01/2023	02/06/2024	357		1,966.69	1	9,352		7,830		2,872			(2,149)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2023	02/06/2024.	4,900		. 12,363.10	I					52,675		I	(2,550)			I	[
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV -	02/01/2023	02/06/2024.	371		2,700.83	ļ	13,200	ļ	11,051		4,364		ļ	(6,627)		L	ļ	ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	PARDV -	02/01/2023	02/06/2024.	38		. 34 , 161 . 14	ļ	15,665		13,115		10,585		ļ	(2,486)			ļ	·}
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	PARDV	02/01/2023	302/06/2024.	26	····		†	40,707	ļ	34,080		16,820	····	 	(3,318)		ļ	 	·
BESGUYCX - 5YR BESGUYCX - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	02/01/2023	302/01/2028. 301/31/2025.	1,945 1,513	·····	. 921 . 52. . 924 . 3	t					75,323	·····	t				t	·
BESGUVCX - 1YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	02/01/2023	02/06/2024.	1,405		922 . 45		28,127		23,548		27,011	·····	†	(4,372)			İ	†
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	02/06/2024	648		921.52	I	13,265		11,105		12,756		I	(18,455)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	01/31/2025.	5,274		361.69		53,200		48,828		53,747	ļ		(8,612)				1
S&P MARC 5%	. INDEX LIAB	EX5	.Equity/Index	. JPMDV	02/01/2023	02/06/2024.	14,434		. 359 . 88		113,360	ļ	94,905		109,790	ļ	ļ	(6,053)		ļ	ļ	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	. JPMDV	. 1.02/01/2023	02/06/2024.	12,769 .6,107		. 369 . 25			ļ			49,413	ļ	}	(3,091)		ļ	}	+
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV- GSIDV-	02/01/2023	302/06/2024. 302/06/2024.	5,084		. 363 . 85. 261 . 57	†			15,897		35,464			(445)				+
SPMAFSSF - 2YR	INDEX LIAB	FX5	. Equity/Index	GSIDV-	.1.02/01/2023	301/31/2025.	391	l	246.22	†	5.419		4.973		4.780	·	t	(229)			t	†
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2023	02/06/2024	989		202.46	I	4,340		3,633		3,352	[I	(15,238)			I	
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2023	01/31/2025.	494		203.47		2,790		2.561		2.669		ļ	(31,990)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV	02/01/2023	02/06/2024.	20,356		. 379 . 16	ļ	93,600	ļ			50,492		ļ	(7,922)	ļ	ļ	ļ	
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	.1.02/01/2023	02/06/2024.	21,204		. 368 . 9		196,500		164,510		130,367		ļ	(19,815)			ļ	
RUSSELL 2000 NASDAQ 100.	. INDEX LIAB	EX5 FX5	Equity/Index	PARDVTBDV -	02/02/2023	302/07/2024. 302/07/2024.		····	1,977.20	 	49,560	·	41,638 104,155		29,548	····	 	(10,730)			 	+
NASDAQ 100	INDEX LIAB	EXS FX5	Equity/Index Equity/Index	WFGDV -	02/02/2023	302/07/2024.	4,900		12,803.14	t	67,130		56,400		21,370	·····	t	(21,769)			·	t
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/02/2023	02/07/2024.	1,027		2,699.34	I	50,064		42,062		32.332		I	(78,313)			I	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	PARDV -	02/02/2023	02/07/2024.	188		. 33,951.77	ļ	136 , 192		114,423		120,274		ļ	(31,803)			ļ	ļ
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	02/02/2023	02/07/2024	78,464		. 260 . 48	ļ	489,950	ļ	411,637		276,352		ļ	(6,938)		ļ	ļ	
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDY-	02/02/2023	101/31/2025.	47,079		. 260 . 48	+	393,600	·	361,797		242,352	ļ		(4,963)	ļ			+

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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					İ																
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Dat	e Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion '	Hedged Item	Exposure	Entity	(b)
LSMANFI - 1YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	02/02/2023	302/07/2024.	13,911		. 107 . 72		31,050		26,087		25,888			(16,291)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV	02/02/2023	3 02/07/2024.	32,458		. 107 . 61	ļ	73,850	ļ	62,046		61,950		ļ	(4,540)			ļ	ļ
MSDB - 1YR	INDEX LIAB	.EX5	Equity/Index	MSIDV-	.1.02/02/2023				. 260 . 73		101,920		85,629		61,314			(8,312)				ļ
MSDB - 3YR MSDC - 1YR	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MSIDV- MSIDV-	02/02/2023	3 02/02/2026. 3 02/07/2024.			259.2274.79	-	84,600							(4,247)				+
MSDC - 11K.	INDEX LIAB	EX3	Equity/Index	MSIDV-	02/02/2023	302/07/2024. 301/31/2025	7,256 6,531		279.47				48,313		50,630			(27,420)				+
MSDG - 1YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	1.02/02/2023	302/07/2024			291.01		171,550		144,130		148,338			(6,584)				·
MSDG - 2YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	02/02/2023	301/31/2025.	23,320		. 291.3		222,360		204,393		192,779			(6,244)				
LSMANFI - 2YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	02/02/2023	301/31/2025.	26,894			<u> </u>	81,490		74,906		66,681			(5,058)				L
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	.1.02/02/2023	3 01/31/2025.			. 106 . 64				71,036		64,303			(5,229)				ļ
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	302/02/2026.	26,894		. 107 . 72		94,250		89 , 192		74,373			(11,317)				·
RAINBOW	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	GSIDV- BARDV-	02/02/2023	302/02/2027. 302/07/2024			. 107 . 72 0 . 99		129,960 70,800		124,731		99,113			(8,089)				·
DJ EURO STOXX 50	INDEX LIAB	EX5.	Equity/Index	WFGDV -	02/02/2023	302/07/2024		·····	. 4 . 207 . 19	†	50,610	ļ	42,521		54,133		t	(18, 179)			t	†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	301/31/2025	5,270	l	361.61	1	53,677		49,340		57,786		I	(8,991)			1	I
S&P MARC 5%	. INDEX LIAB	EX5	_Equity/Index	GSIDV-	02/02/2023	302/07/2024.	14,423		. 360 . 16		113,734		95,555		116,514			(6,402)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	GSIDV	02/02/2023	3 02/07/2024.	13,036		. 369 . 18		56,250	ļ	47 ,259		57,337		ļ	(15, 169)		 	ļ	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	3 02/07/2024.	6,379		. 363 . 77		40,050		33,648		40,953			(31, 169)				ļ
SP500LV5SP500LV5	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPMDV - JPMDV -	02/02/2023	3 02/07/2024 3 02/07/2024	20,656		378 .84		94,900				53,436			(7,284)				+
SP500LV5	INDEX LIAB	EX3	Equity/Index	JPMDV -	02/02/2023	302/07/2024. 302/07/2024.			353.04		45,570		38,286		33,636			(2,387)				+
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	BOADV -	02/08/2023	302/13/2024			33,507.67		41,920		35,964		23,667			(7,093)				·
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	BOADV -	02/08/2023	302/13/2024	29		33.711.36		16,800		14,413		12,967			(1,228)				
NASDAQ 100	INDEX LIAB	EX5	_Equity/Index	BOADV -	.1.02/08/2023	302/13/2024	5,200		12,495.38		49,920		42,827		41,734			(5,658)				
RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	BOADV -	02/08/2023	302/13/2024.			. 1,932.88				7,412		3,697		ļ	(4,489)				
BESGUYCX - 2YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	02/08/2023	3 02/07/2025.			. 920 . 28		78,880		73,222		82,501		ļ	(4,406)				
BESGUYCX - 3YR BESGUYCX - 4YR	. INDEX LIAB	EX5	. Equity/Index . Equity/Index	JPMDV - JPMDV -	02/08/2023	302/06/2026. 302/08/2027			. 923 . 96. . 922 . 12				89,441 118,794		99,630			(3,502)				·
BESGUYCX - 5YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	02/08/2023	302/08/2028			. 919 . 35		122,450		118,948		131,779		†	(4,009)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	1.02/08/2023	302/07/2025	2,608		917.51	1	68.160		63,271		71.541			(5,507)			1	
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	JPMDV -	02/08/2023	3 02/13/2024.	1,521		920.28		28,560		24,502		29,649			(14,011)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	JPMDV	02/08/2023	3 02/13/2024.	2,065		. 920 . 28	ļ	38,760	ļ	33,253		40,237		ļ	(8,322)			ļ	ļ
S&P MARC 5%	. INDEX LIAB	.EX5	Equity/Index	GSIDV	02/08/2023	3 02/13/2024.	12,894		. 356 . 4		98,615		84,604		130,915			(2,961)				ļ
S&P MARC 5%	. INDEX LIAB	EXE	Equity/Index Equity/Index	GSIDV- GSIDV-	02/08/2023	3 02/13/2024. 3 02/13/2024.	14,015		364.96						84,071 28,998			(2,987)				+
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	02/08/2023	302/13/2024.	3,364		352.83		41,652		38,665		52,248			(1, 131)				·
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	302/13/2024	2,373		259 . 14		8,339		7.155		8.097			(1,676)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	. Equity/Index	GSIDV	.1.02/08/2023	3 02/13/2024.	1,187	ļ	. 251.55	ļ			6,828				L	(2,835)				.l
SPMAESSE - 2YR	. INDEX LIAB	EX5	_Equity/Index	GSIDV-	02/08/2023	302/07/2025.	3,164		. 255 . 34	ļ	23,370		21,693		23,765			(9,426)			ļ	ļ
SPLV5UE - 2YRSPLV5UE - 1YR.	INDEX LIAB	EX5EX5	Equity/Index	BOADV - BOADV -	02/08/2023	302/07/2025.	6,461		201.41201.61		39,520 66,340		36,685		31,877 47,645			(28,404)				+
SP500LV5	INDEX LIAB	EX5.	Equity/Index Equity/Index	JPMDV -	02/08/2023	3 02/13/2024. 3 02/13/2024.			. 372 . 25	+	199,920		56,915		136,654			(3,794)				+
SP500LV5.	INDEX LIAB.	FX5	Equity/Index	JPMDV -	1.02/08/2023	302/13/2024	23,284		378.94		103,320		88,640		62,635			(952)				†
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BOADV -	02/08/2023	302/13/2024.			. 2,670.75	I	26,700		22,907					(61, 168)				
S&P 400 MIDCAP	INDEX LIAB	EX5	_Equity/Index	BOADV -	.1.02/08/2023	3 02/13/2024.	188		2,710.73		6,700	ļ	5,748		2,410	ļ	ļ	(27,596)			ļ	ļ
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	02/09/2023	302/14/2024	74,508		. 257 . 43		439,680		378,512		365,424		ļ	(8,743)			ļ	
FIDMFYDN - 2YR LSMANFI - 2YR	INDEX LIAB	EX5FX5	Equity/Index Equity/Index	CITIDV- GSIDV-	02/09/2023	3 02/07/2025. 3 02/07/2025.	46,567 39,073	·····	. 256 . 4. . 106 . 84	· 	392,400	 	364,804 115,577		322,550		ł	(8,076)	ļ	ļ	 	·
LSMANFI - 2YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	02/09/2023	302/07/2025. 302/07/2025.	40.934	·····	107 .7	t	114,840	·	106,764		100.342		t	(6,839)			†	t
LSMANFI - 3YR	INDEX LIAB.	EX5	Equity/Index	GSIDV-	02/09/2023	302/09/2026	44,655		107 .81	1	146,400		139,561		122,244		İ	(6,987)			İ	T
LSMANFI - 4YR	INDEX LIAB.	EX5	Equity/Index	GSIDV-	1.02/09/2023	302/09/2027	51,168		107 . 49		193,600		186,820		156,128			(9,571)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/09/2023	302/09/2028	61,401		107 . 49		249,480	ļ	242,493		194,783	ļ	ļ	(17,049)			ļ	ļ
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV	02/09/2023	3 02/14/2024.	29,770		. 107 . 16		68,800				63,419		ļ	(6,277)				·
LSMANFI - 1YR	INDEX LIAB	EX5EX5_	Equity/Index Equity/Index	GSIDV- BARDV-	02/09/2023	302/14/2024		····	. 107 . 16 0 . 97	t	122,550 .45,120	}	105,501		112,966		t	(3,689)	ļ		t	+
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-		302/14/2024. 302/14/2024.	400		4,220.38	†	26,520				27,323		t	(6,821)			†	†
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV -	02/09/2023	302/14/2024			. 33.497.68	1	101,750		87.595		89.434		İ	(7,095)			İ	1
S&P 400 MIDCAP	INDEX LIAB	EX5	_Equity/Index	PARDV -	02/09/2023	302/14/2024	1,026		2,603.68	1	49,032		42,211		39,092		ļ	(6,811)				1
NASDAQ 100	INDEX LIAB	EX5	. Equity/Index	BOADV -	02/09/2023	3 02/14/2024.			. 12,381.17		51,000		43,905		32,773		ļ	(4,347)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	PARDV -	.1.02/09/2023	302/14/2024			. 12,195.45		48,960	ļ	42,149		56,237	ļ	ļ	(960)	ļ	ļ	}	·}
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	PARDVBOADV -	.1.02/09/2023	302/14/2024			.1,892.35	†	31,248		26,901		24,388			(11,316)				·
SPDR GOLDMSDB - 1YR.	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV-	02/09/2023	3 02/14/2024 3 02/14/2024	2,890	l	. 170 . 08 259 . 12	†	6,900 81,340		5,940 70,024				t	(6,864)			†	
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	302/09/2026		l	255.07	1	146,940		140,076		138,025		T	(3,288)			1	T
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	302/14/2024.	4,039		. 271.8		28,050		24,148		34,784			(20,960)				
MSDC - 2YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	02/09/2023	302/07/2025.			. 277 . 25				43,462		54,427		ļ	(17,525)			ļ	ļ
MSDG - 1YR	INDEX LIAB	.EX5	Equity/Index	MSIDV-	02/09/2023				. 290 . 42	\	150,660	ļ	129,700		133,058	 	ļ	(2,661)	ļ	ļ	}	·
MSDG - 2YR	INDEX LIAB	I⊏ X.5	Fauity/Index	MSIDV-	02/09/2023	02/07/2025	24 006	1	289.25	1	249 200	1	231 675	1	221 624	ı	1	(13.887)	1	1	1	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						1															
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for						1		Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	e Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	_UBSDV -	02/09/2023	302/07/2025.	3,092		351 .85		37 ,840		35,179		43,032			(8,656)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	UBSDV	02/09/2023	302/14/2024.	12,930		355 . 41		99,820		85,933		118,404			(2,767)				·
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	_UBSDV - _UBSDV -	02/09/2023	302/14/2024. 302/14/2024.	14,335 3,654		363 .95 360 .75		62,220 19,890		53,564		70,394			(14,374)				·
SP500LV5.	INDEX LIAB	FX5	Equity/Index	MSIDV-	02/09/2023	302/14/2024	23 358		378.09		103,320		88,946		80,229			(5,404)				·
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	1.02/09/2023	3 02/14/2024	23,358 27,915		371.42		195,020		167.889		161,921			(2, 103)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	302/07/2025	3,291		584 . 24		76,840		71,436		54,936			(3,340)				
SP500LV5	INDEX LIAB	EX5	.Equity/Index	.MSIDV	02/09/2023	3 02/14/2024.	1,709		347 .9	ļ	15,120	ļ	13,017		13,369		ļ	(3,406)			ļ	ļ
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	302/21/2024.	1,632		922 . 84		27,600		24,260		27 , 223		ļ	(1,840)			ļ	ļ
BESGUVCX - 1YR BESGUVCX - 2YR	INDEX LIAB	EX5 FX5	Equity/Index	MSIDV- MSIDV-	02/15/2023	3 02/21/2024.			919 . 17 919 . 17		28,140		24,734 28,190		28,064			(3,201)				·
BESGUVCX - 2YR	INDEX LIAB	EX5.	.Equity/Index .Equity/Index	MSIDV-	02/15/2023	302/14/2025. 302/14/2025.	2.067		918.25		30,030		49,049		48.900			(2,838)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	302/13/2026	2,285		917.33		69,510		66,672		61,582			(2,749)				
BESGUVCX - 4YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	02/15/2023	302/12/2027.	2.502		916.41				83.387		73,210			(2.790)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	_MSIDV	02/15/2023	302/15/2028.	3,155		919 . 17	ļ	112,520		109,771		93,506		ļ	(3,498)			ļ	ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	.MSIDV	02/15/2023	302/21/2024.	15	ļ	34,093.92	ļ	23,050	ļ	20,260		10,595		ļ	(8,758)			ļ	ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV- SOCDV-	02/15/2023	302/21/2024.	50	ļ	34,093.92		28,900	 	25,402		18,839		}	(15,325)	ļ		}	·
NASDAQ 100S&P MARC 5%	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	GSIDV-	02/15/2023	302/21/2024. 302/21/2024.	5,400 16,921		12,687.89 354.59		72,360		63,602		41,065			(2,197)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	02/15/2023	3 02/14/2025	3.384		354.23		35.868		33.671		50.085			(2,663)				·
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/15/2023	302/21/2024			362.03		80,122		70,425		132,592			(823)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/15/2023	302/21/2024	3,384		356.71		22,004		19,341		34,040			(2,473)				
SPMAESSE - 1YR	INDEX LIAB	EX5	. Equity/Index	BOADV	02/15/2023	302/21/2024.	1,988		257 .8		6,800		5.977		6,988		ļ	(1,026)				.l
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	02/15/2023	302/21/2024.			252 . 02		20,430		17 ,957		21,698		ļ	(13,061)				ļ
SPMAESSE - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	02/15/2023	302/14/2025.	1,988		251.52		16,750 107,920		15,724		17,013			(15,627)				
SP500LV5SP500LV5	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	. WFGDV	02/15/2023	302/21/2024. 302/21/2024.			378 . 21		129 . 120		94,859		63,620			(59,246)				·
FIDMFYDN - 1YR	INDEX LIAB	FX5	Equity/Index	CITIDY-	02/16/2023	302/22/2024	87,245		256.74		501,760		442,514		466,656			(6,515)				
FIDMFYDN - 2YR	INDEX LIAB	EX5.	Equity/Index	CITIDV-	02/16/2023	02/14/2025	45,180		258 . 54		316,680		297,726		268,864			(7,676)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	02/16/2023 02/16/2023	302/16/2028.			106 . 71		273,350				227,579			(10,002)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	. 1.02/16/2023	302/22/2024.	30,830		107 . 14		65,010		57,334		66,441			(6,245)				ļ
LSMANFI - 1YR	. INDEX LIAB	EX5	Equity/Index	_GSIDV	02/16/2023	302/22/2024.	40, 172				84,710		74,708		86,574		ļ	(7,742)			ļ	·
LSMANFI - 2YR LSMANFI - 2YR	INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	GSIDV- GSIDV-	02/16/2023	302/14/2025. 02/14/2025	34,567 45,777				104,340 129,360		98,095 121,618		99,199 122,949			(6,343)				·
LSMANFI - 3YR	INDEX LIAB	EXS	Equity/Index	GSIDV-	02/16/2023	302/14/2023.	48,580		107 . 25		159,120		152,777		143, 126			(10,152)				·
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/16/2023	302/16/2027	56,054		106.61		218,400		211,891		188,845			(5,209)				
MSDB - 1YR	INDEX LIAB.	EX5	Equity/Index	MSIDV-	02/16/2023	302/22/2024	18,273		256 . 52		85,974		75,822		84,402			(26,217)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	02/16/2023	3 02/22/2024.			271.24		44 , 118		38,909		59,709			(14,957)				
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_02/16/2023	302/22/2024.	33,127		292 . 51		222,033		195,816		177,933		ļ	(6,027)			ļ	ļ
MSDG - 2YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MSIDV- PARDV-	02/16/2023	302/14/2025. 302/22/2024.	29,029		294 . 56		249,900 51,040		234,943 45,013		203,740			(5,125)				·
DJ EURO STOXX 50	. INDEX LIAB	EX5.	.Equity/Index	MLIDV-	02/16/2023	302/22/2024.			4,314.42		43,400		38,275		43,528			(10,322)				·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV -	02/16/2023	3 02/22/2024	131		33,899.03		77,440		68,296		66,110			(8,702)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV -	02/16/2023	302/22/2024.	1.049		2,688.90		87,416		77,094		59,808			(8,845)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV -	02/16/2023	302/22/2024.	5,500		12,442.48	ļ	73,700	ļ	64,998		108,230		ļ	(5,236)			ļ	.
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	.MSIDV-	02/16/2023	302/22/2024.		ļ	12,678.88	ļ	74,910		66,065		86,331		ļ	(14,560)				
RUSSELL 2000S&P MARC 5%	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	PARDVBOADV -	02/16/2023	3 02/22/2024. 3 02/22/2024.	1,030	·····	1,946.09 354.43.	 	44,340	·	39,104 108,750		31,017		t	(2,076)	ļ		t	·
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	BOADV -	02/16/2023	302/22/2024.	3,389		354.08	†	34,680		32,604		46,096		t	(2,416)			İ	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	02/16/2023	302/22/2024.	17,793		361.86	1	80,010		70,563		118,034		I	(12,922)			I	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	02/16/2023	302/22/2024.	3,107		356 .2		20,460		18,044		29,586			(14,984)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	_WFGDV	_02/16/2023	302/22/2024.	21,584		377 . 47		109,440		96,518		68,588			(2,031)				ļ
SP500LV5	INDEX LIAB	EX5EX5	Equity/Index	. WFGDVWFGDV -	02/16/2023	3 02/22/2024.	13,348		367 .96 352 .12		126,900		111,916		95,199			(1,817)				·
SP500LV5SP500LV8	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	02/16/2023	302/22/2024. 302/14/2025.	2,840		591.92		17,200		15,169		12,986 22,373			(2,356)				·
BESGUVCX - 1YR	INDEX LIAB	EX5.	Equity/Index	JPMDV-	02/23/2023	302/14/2025. 302/28/2024.	1,542	ļ	910.82	†	24,120	·	28,535 21,764		32,662		t	(3,037)			t	†
BESGUVCX - 1YR	INDEX LIAB	EX5.	Equity/Index	JPMDV -	02/23/2023	302/28/2024.	1.098		908.99		21,000		18,949		28,347		I	(2,266)			I	
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	02/23/2023	302/21/2025	2,745		915.37		61,500		58,463		78,266			(1,832)				ļ
BESGUVCX - 2YR	INDEX LIAB	EX5	.Equity/Index	. JPMDV	02/23/2023	302/21/2025.	1,866		909 .9		45,900	ļ	43,634		58 , 167		ļ	(1,926)				ļ
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV	.1.02/23/2023	3 02/23/2026.	2,086	ļ	915 . 37		55,860	ļ	54,028		69,815		ļ	(2,758)	ļ		}	·
BESGUVCX - 4YR BESGUVCX - 5YR	INDEX LIAB	EX5 EX5	Equity/Index	JPMDV - JPMDV -	02/23/2023	3 02/23/2027. 3 02/23/2028.	2,415 4,062	····	909.9 911.73	····		·			96,713		t	(5,276)			ł	·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV -	.02/23/2023	3 02/23/2028. 3 02/28/2024.	4,062	ļ	33.120.75	†		ļ	137,472		43.763		t	(6,253)			t	·†
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	02/23/2023	302/28/2024.		l	33,120.75	1	37,720		34.036		36,550		T	(2,540)			İ	
NASDAQ 100	INDEX LIAB	EX5	. Equity/Index	BOADV -	02/23/2023	302/28/2024.	6,600		12,180.14	I	64,020		57,767		99,441			(1,655)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV -	02/23/2023	302/28/2024.	262	ļ	1,938.62	ļ	26,000	ļ	23,460		8,195		ļ	(14,996)			ļ	
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BOADV -	.1.02/23/2023		576 21 587	ļ	1,915.72	ļ	16,940	ļ	15,285 138 524		9,140	 	ļ	(8,461)	ļ	ļ	ļ	·
S&P MARC 5%	INDEX LIAB	I= X5	Fauity/Index	BOADV -	02/23/2023	02/28/2024	ı 21.587	I .	352 77	1	153 520	1	138 524	1	251 426	1	1	(4.536)	1		1	1

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1	2 Description	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price.	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	e Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV-	_02/23/2023	3 02/28/2024.	20,166		360 . 16		86,620		78,159		150,974			(3,633)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV	_02/23/2023	3 02/28/2024			355 . 23		46,440		41,904		77,760			(2,391)				
S&P MARC 5% - 2YR SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BOADV - BOADV -	02/23/2023	302/21/2025. 302/28/2024	7,385 6,813		352 .42 255 .24		73,580		69,947 22,089		107,840 31,159			(1,789)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV -	02/23/2023	302/28/2024			250		18,320		16,531		23,159			(17,836)				
SP500LV5.	INDEX LIAB	EX5	Equity/Index	JPMDV -	02/23/2023	302/28/2024	26,701		376.34		148,520		134,013		101,548			(2,452)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	_02/23/2023	302/28/2024			371.41		182,600		164,764		134,255			(2,420)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5 FX5	Equity/Index	BOADVBOADV -	02/23/2023	3 02/28/2024.	191		2,647.86		25,100		22,648					(3,136)				
S&P 400 MIDCAP SPLV5UE - 1YR	INDEX LIAB	Ело FX5	Equity/Index Equity/Index	BOADV -	.02/23/2023	302/28/2024 302/28/2024	535 6.476		2,626.93		24,780		22,300		28.093			(726)				
SPLV5UE - 2YR	INDEX LIAB.	EX5	Equity/Index	BOADV -	02/23/2023	3 02/21/2025	2,491		201.34	1	14,700		13,974		13,085			(16,928)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2023	302/28/2024.	103,773		254 .91				511.301					(5 447)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2023	3 02/24/2025.	45,990		254 . 4		354,510		337,582		364,114			(4,706)				ļ
LSMANFI - 5YR LSMANFI - 1YR	INDEX LIAB INDEX LIAB.	EX5	Equity/Index	.GSIDV- GSIDV-	02/24/2023	302/24/2028. 302/27/2024	72,355 25,371		106 . 42	+	285,670 49,410		280,223					(5,821)				
LSMANFI - 1YR	INDEX LIAB	EXO EXS	Equity/Index Equity/Index	GSIDV-	02/24/2023	302/27/2024. 302/27/2024.			106 . 84	†	61,120		55,299					(4,014)				
LSMANFI - 2YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	.02/24/2023	302/21/2025	37.587		106 .84		100,400		95,586		106,063			(4,422)				T
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	02/24/2023	302/21/2025.	36,647		106 . 52		102,570		97,652		108,571			(3.504)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	.GSIDV	_02/24/2023	3 02/24/2026.	42,285		106 . 52		139,050		134,628		136,975			(4,747)				ļ
LSMANFI - 4YRRAINBOW	NDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.GSIDV- CITIDV-	02/24/2023	302/24/2027. 302/28/2024	41,346 2,100		106 .73 0 .99		146,960 49,980		143,456 45,233		137,466 51.062			(869)				·····
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV -	02/24/2023	302/28/2024			4.174.64		66,690		60,356		73,854			(13,561)				
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index	BOADV -	.02/24/2023	302/28/2024							8,281		11,805			(5,415)				· · · · · · · · · · · · · · · · · · ·
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	PARDV -	_02/24/2023	302/28/2024.	216		33,145.08		142,781		129,220		144,598			(6,045)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	.PARDV	02/24/2023	302/28/2024.	1.500		2,616.28		57,018		51,603		46,439			(9,111)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOADV -	_02/24/2023	3 02/28/2024			11,969.65		63,650		57,605		99,837			(4,976)				
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	TBDV - PARDV -	02/24/2023	302/28/2024. 302/28/2024			12,113.28		95,930 52,390		86,819 47,414		116,411			(14, 128)				·····
MSDB - 1YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	.02/24/2023	302/28/2024			253.76	1	148,750		134,622		200.734			(6,696)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV	_02/24/2023	3 02/24/2026	18,526		251.03		211,140		204,425		246,210			(2,216)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	_02/24/2023	302/28/2024.	11,158		269 . 39		70,500		63,804		113,287			(23,054)				ļ
MSDC - 2YR MSDG - 1YR.	INDEX LIAB	EX5 EX5.	Equity/Index	MSIDV- MSIDV-	.02/24/2023	3 02/24/2025.			276 .92	 	46,400		44,184					(19,711)				
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	02/24/2023	302/28/2024 302/24/2025	41,312		288 . 14 288 . 72		412,800		393,089		395,810			(14,655)				·····
S&P MARC 5%	INDEX LIAB	EX5.	Equity/Index	GSIDV-	02/24/2023	302/28/2024	21,663 20,238		351.53	1	154.295		139,641 77,217		288.145			(4,305)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV	02/24/2023	302/28/2024.	20,238		358.89		85,321		77 ,217		181,615			(3,418)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	GSIDV-	_02/24/2023	302/28/2024			354 . 33	ļ	45,325		41,020		88,772			(14,374)				ļ
S&P MARC 5% - 2YR SP500LV5	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- PARDV-	02/24/2023	302/24/2025. 302/28/2024	7,126 26,735		351.53 375.86		71,580				116,958 122,975			(17,737)				
SP500LV5.	INDEX LIAB	FX5	Equity/Index	PARDV -	.02/24/2023	302/28/2024	23,606		370.93		186,750		169.013		159.905			(4,001)				·····
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV -	02/24/2023	302/28/2024			353.35		11,400		10,317		10,242			(664)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	.JPMDV	02/24/2023	302/24/2025.	4,060		587 .56		83,790		79,789		56,727			(4,079)				
RUSSELL 2000 NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	BOADV -	_03/01/2023	3 03/06/2024	263		1,854.76		8,300				5,797			(1,702)				
DOW INDUSTRIAL	INDEX LIAB	⊑∧Э FX5	Equity/Index Equity/Index	BOADV - BOADV -	03/01/2023	303/06/2024. 303/06/2024	5,100 43			†	51,000 21,280		46,921 19,578		63,804 22,761			(3,244)				t
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV -	03/01/2023	303/06/2024	24		32,563.85	I	40,560		37,316		42,433			(2,395)			İ	
SPPRISME - 5YR	. INDEX LIAB	EX5	Equity/Index	MSIDV	1.03/01/2023	3 03/01/2028.	L18		5,628.41		4,630		4.555		4 , 110			(1,899)				ļ
BESGUVCX - 5YR	. INDEX LIAB	EX5	Equity/Index	. JPMDV	_03/01/2023	3 03/01/2028.	4,422		906 . 36		148,400		146,005		197,765			(1,997)				ļ
BESGUVCX - 4YR BESGUVCX - 3YR	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPMDV- JPMDV-	03/01/2023	303/01/2027 302/27/2026	3,095 2,764		908 . 17 908 . 17	t	94,080	·	92,181 72,003	I	126,521 101,793			(2,309)			 	
BESGUVCX - 31K	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/01/2023	302/27/2020. 302/28/2025.			908.17	†			54,731		81,618			(1,004)			İ	t
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/01/2023	302/28/2025	1.769		905.46	1	41,600		39,916		59,248			(2,393)				
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	JPMDV	1.03/01/2023	303/06/2024.			908 . 17		16,470		15,153		26,330			(1,056)			ļ	ļ
BESGUVCX - 1YR	. INDEX LIAB	EX5	Equity/Index	JPMDV	_03/01/2023	303/06/2024			907 .27	†	29,920	ļ	27 ,527		47,735		ļ	(11,459)	ļ		}	ł
S&P 400 MIDCAP SP500LV5	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - UBSDV -	03/01/2023	303/06/2024. 303/06/2024.			2,573.36 367.11	†	13,200 143,260		12,144 131,801					(12,724)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV -	1.03/01/2023	303/06/2024.	27.770		373 .75	†	159.080		146,356		137 . 408			(3,009)			†	t
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	_03/01/2023	302/28/2025	6,532		199 . 41	I	37,570		36,049		48,053			(3,340)				
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV -	_03/01/2023	303/06/2024.	9,044		199 . 41	ļ	37,620		34,611		45,785			(11,310)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV -	_03/01/2023	302/28/2025			352 . 19	 	82,500	ļ	79,160		118,564		l	(4,468)	ļ		 	ł
S&P MARC 5%S&P MARC 5% EXCESS	. INDEX LIAB	EV2	Equity/Index	UBSDV	03/01/2023	3 03/06/2024.	19,935		351 .84	†	141,400		130,090		230,828			(3,148)				t
RETURN.	INDEX LIAB	EX5	Equity/Index	UBSDV	.03/01/2023	3.	16,233		362.02	1	55,860	L	51,392	I	96 , 188			(1,284)		l	l	<u> </u>
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	UBSDV -	03/01/2023	303/06/2024 303/06/2024	6,835		355		39,360		51,392 36,212		65,488			(358)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	_03/01/2023	3 03/06/2024.	2,016		244 . 29		16,050		14,766		23,561			(153)			ļ	ļ
SPMAESSE - 1YRSPMAESSE - 2YR	. INDEX LIAB	EAO	Equity/Index Equity/Index	MSIDV- MSIDV-	03/01/2023	3 03/06/2024 3 02/28/2025	806 403		248 .76 245 .78	t	4,480 3,790	·	4,122 3,637		7,032 5,257			(175)			 	
SPPRISME - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV	03/01/2023				5.584.05	†	2.190	ļ	2,015		2.177			(96)	ļ		†	t
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	Description				ı																	1
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SPPRISME - 3YR	. INDEX LIAB	EX5	Equity/Index	_MSIDV	03/01/2023	302/27/2026.	18		5,628.41		3,540		3,444		3,224			(3,528)				
SPPRISME - 4YR	. INDEX LIAB	EX5	Equity/Index	-MSIDV	03/01/2023	303/01/2027.	18		5,628.41		4,110		4,027		3,737			(5,955)				ļ
RUSSELL 2000 NASDAQ 100	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	03/02/2023	303/06/2024. 303/06/2024.	1,104		1,929.29 12,153.27		45,507 76,806		41,979 70,851		35,489 95,119			(4,112)				
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	MSIDV-	03/02/2023	303/06/2024			12.044.87		53.040		48,928		72,827			(6,222)				†
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	GSIDV-	1.03/02/2023	03/06/2024	993		2,619.52		46,670		43.052		38.334			(5, 199)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/02/2023	03/06/2024	133		32,937.56		80,256		74,034		82,308			(1,962)				
MSDB - 1YR	INDEX LIAB	EX5	.Equity/Index	.MSIDV	03/02/2023	03/06/2024.	18,062		256 . 61		67,050	ļ	61,851		85,031		ļ	(1,991)			ļ	ļ
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.03/02/2023	03/02/2026.	6,422		251 . 13	ļ			73,398		85,321		ļ	(931)			ļ	ļ
MSDC - 1YR MSDC - 2YR	INDEX LIAB	EX5 FX5	Equity/Index	MSIDV- MSIDV-	03/02/2023	303/06/2024.			270 .24 279 .37		25,680		23,689		43,359			(17,156)				
MSDG - 1YR	INDEX LIAB	EX5	.Equity/Index .Equity/Index	MSIDV-	03/02/2023	302/28/2025. 303/06/2024.	37,452		292.49		23,760 221,270		204 114		205,547			(4,146)				
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2023	02/28/2025	14,087		295.4		105,780		204,114 101,634		95,587			(39,727)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/02/2023	303/06/2024.			254 . 35		512,400		472,673		649,381			(4,535)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	_CITIDV	03/02/2023	02/28/2025.			252 . 83		450,450		432,795		498,167			(4, 115)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	03/02/2023	03/02/2028.	74,563		105.95		290 ,720		286 , 185		276,161			(1,061)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	_GSIDV	.1.03/02/2023	303/06/2024.	27,371				53,070		48,955		70,312		ļ	(1,862)			ļ	ļ
LSMANFI - 1YRLSMANFI - 2YR.	INDEX LIAB INDEX LIAB.	EX5 EX5.	Equity/Index Equity/Index	GSIDV- GSIDV-	03/02/2023	303/06/2024. 302/28/2025.			106 . 69		13,680 47,500		12,619 45,638		18,164 54,486			(4,049)				†
LSMANFI - 2YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	03/02/2023	02/28/2025	39.641		106.47		103.320		99.271		118.540			(3,782)				†
LSMANFI - 3YR	INDEX LIAB.	EX5	Equity/Index	GSIDV-	1.03/02/2023	03/02/2026	42,473		106 . 47		131,400		127,979		138,530			(3,991)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/02/2023	03/02/2027	53,799		106.05		193,800		190,018		192,842			(1,535)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	.MLIDV	03/02/2023	03/06/2024.	2,200		1.01		51,480		47,489		48,033			(11,230)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	.MLIDV-	03/02/2023	303/06/2024.	354		4,312.68		19,800		18,265		19,936			(3,137)				ļ
S&P MARC 5%	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV	03/02/2023	303/06/2024. 302/28/2025.	20,238		351.53 351.88	•	144,840 80.040		133,610 76,903		253,291 123,219			(4,419)				†
S&P MARC 5% - 21K	. INDEX LIAB	EX5	.Equity/Index	BOADV -	03/02/2023	303/06/2024.			361.7	†	57.000		52,581		123,219			(12,259)				†
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	BOADV -	03/02/2023	03/06/2024			354.68		38,180		35,220		69,089			(10,792)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV -	03/02/2023	03/06/2024.	27.690		374 .83		158,110		145,851		127,617			(1,851)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	_UBSDV	03/02/2023	03/06/2024	16,557		368 . 52		139,200		128,408		122,106		ļ	(1,141)			ļ	ļ
SP500LV5	INDEX LIAB	EX5	Equity/Index	.UBSDV -	03/02/2023	303/06/2024.	3,140		349 . 25		23,870		22,019		21,033			(1,697)				ļ
SP500LV8 BESGUVCX - 1YR	INDEX LIAB	EX5 EX5	.Equity/Index .Equity/Index	MSIDV- CITIDV-	03/02/2023	302/28/2025. 303/13/2024.	1,362		582 .29 908 .06		29 , 120 27 ,680		27,979 25,983		24,731			(2,790)				
BESGUVCX - 11R	INDEX LIAB	EX5	Equity/Index	CITIDY-	03/08/2023	03/13/2024	2.764		906.25		45.500		42,710		71.511			(1,728)				†
BESGUYCX - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDY-	03/08/2023	03/07/2025.	2,654		908.06		58,080				69.207			(1,593)				
BESGUVCX - 2YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	03/08/2023	03/07/2025.	2,543		908.06				53,932		66,323			(1,528)				
BESGUVCX - 3YR	. INDEX LIAB	EX5	Equity/Index	_CITIDV	03/08/2023	03/06/2026.	2,764		904 . 45		77,000		75,407		90,131			(1,821)				ļ
BESGUVCX - 4YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	03/08/2023	303/08/2027.	3,317		908.06		98,700		97,172		114,127			(2,934)				ļ
BESGUVCX - 5YR DOW INDUSTRIAL	. INDEX LIAB	EX5 EX5	.Equity/Index .Equity/Index	TBDV -	03/08/2023	303/08/2028. 303/13/2024.	4,533		908.06 33,093.58		147 , 190 47 , 850		145,369 44,916		170,223 45,784			(1,393)			·····	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	TBDV -	03/08/2023	03/13/2024	49		33.224.77		22,720		21,327		21.580			(917)				
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	BOADV -	1.03/08/2023	03/13/2024.	.L193		2.573.49		28,850		27.081		17,470			(3,281)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV -	03/08/2023	03/13/2024.	425		2,599.36		14,960		14,043		10,700		ļ	(717)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	.Equity/Index	SOCDV-	03/08/2023	303/13/2024.	5,000		12,215.33		53,500	ļ	50,219		60,532			(8,304)				
RUSSELL 2000S&P MARC 5%	. INDEX LIAB	EX5 FX5	Equity/Index	PARDV - JPMDV -	03/08/2023	303/13/2024 303/13/2024	426 17.397	····	1,886.99 349.92	t	11,696	·	10,979 127,116				ł	(3,763)	ļ		ł	
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index . Equity/Index	JPMDV	03/08/2023	303/13/2024. 303/13/2024.			359.04	†		·	57 ,597		241,589		t	(4,042)			t	†
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPMDV -	.03/08/2023	503/13/2024.	11, 123		354 . 13	1	65,910		61,868		124,411		İ	(650)			İ	
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/08/2023	03/07/2025	6,274		349.57	1	67,760		65,657		105,238			(857)				
SPMAESSE - 1YR	. INDEX LIAB	EX5	.Equity/Index	.GSIDV	03/08/2023	03/13/2024.	2,427		250 .7		10,595		9,946		17,786		ļ	(490)				ļ
SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index	GSIDV-	.1.03/08/2023	03/13/2024			247 .48		13,977		13,120		22,412			(145)				ļ
SPMAESSE - 2YR SPPRISME - 1YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	_GSIDV- _MSIDV-	03/08/2023	303/07/2025. 303/13/2024.	2,022		247 .98 5 .585 .70		15,790 2,360		15,299 2,215		22,768		ļ	(102)			·····	
SPPRISME - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/08/2023	303/13/2024.			5,585.70		3,290		3,188		2,961			(532)				†
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/08/2023	303/13/2024.	4.523		201.37	1	15,300		14.362		18.788		I	(8,720)			I	
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/08/2023	03/07/2025.	3,518		201.57		17,150		16,618		22,516			(11,049)				1
SP500LV5	INDEX LIAB	EX5	.Equity/Index	MSIDV	03/08/2023	03/13/2024.	25,746		375 . 43	4	142,200		133,480		130,249		ļ	(5,798)			ļ	ļ
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	.1.03/08/2023	03/13/2024	18,880		366 . 34		180,180	ļ	169,131		173,614	.	}	(2,153)	ļ		}	
MSDB - 1YR MSDB - 3YR.	INDEX LIAB	EVSGX	Equity/Index Equity/Index	MSIDV- MSIDV-	03/09/2023	303/13/2024. 303/09/2026.	21,324		253 .27 252 .52	 	98,580	·	92,782		132,938 127,341		 	(4, 167)			 	
MSDC - 1YR	INDEX LIAB	ЕЛЭ FX5	Equity/Index	MSIDV-	03/09/2023	303/09/2020.			269 . 18	†	70,840	ļ			108,065		t	(15, 457)			ł	†
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	303/07/2025.			262 . 16	1	71,850	L	69,714		94,560		İ	(12,350)			I	I
MSDG - 1YR	INDEX LIAB	EX5	Equity/Index	.MSIDV	03/09/2023	03/13/2024.	41,026		292.79				247,343		222,199			(33,279)				
MSDG - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/07/2025	40,342		290 . 16	4	415,360	ļ	403,010		362,407		ļ	(10,704)			ļ	ļ
FIDMFYDN - 1YR FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	.CITIDV- CITIDV-	03/09/2023	303/13/2024. 03/07/2025	108,819		254 .64 254 .39	†	565,800 360.000		532,521 349,296		720,772			(2,934)				
LSMANFI - 5YR	INDEX LIAB	EAU EYS	Equity/Index Equity/Index	GSIDV-	03/09/2023				108.41	†	247,940		245,006		208,084		ł	(3,740)			·	
I SMANFI - 1YR	INDEX LIAB	FX5	Fauity/Index	GSIDV-	03/09/2023	03/13/2026			107 34	†	63 580	ļ	59 840		66 929		t	(2 489)			t	†

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1	2 Description	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for		Tuma(a)	Fyshanas					Strike Price,	Initial Cost of	Cost of		Book/			Lineadinad	Total		A divertment		Connelit	Effectiveness
	Income Generation	Schedule/	Type(s) of	Exchange, Counterparty		Date of			Rate or Index	Undiscounted Premium	Undiscounted Premium		Adjusted			Unrealized Valuation	Foreign Exchange	Current Year's	Adjustment To Carrying		Credit Quality of	at Inception and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated INDEX LIAB	Identifier	(a) Equity/Index	Clearinghouse	Trade Dat 03/09/202	e Expiration 303/13/2024.	Contracts28,032	Amount	(Paid) 106.91	Paid	Paid 61.500	Income	Value 57,883	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion (3,776)	Hedged Item	Exposure	Entity	(b)
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/202	3 03/07/2025.	28,967		106.91		83,700		81,211		81,306			(3,359)				
LSMANFI - 2YR LSMANFI - 3YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.GSIDV- GSIDV-	.1.03/09/202	303/07/2025. 303/09/2026.	46,720 50,458		. 107 . 34. 106 . 91		127 ,000 170 ,100		123,224 166,741		122,776 156,076			(2,949)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/09/202	3 03/09/2027	56,064		107 . 34		199,200		196,251		174,612			(3,843)				
RAINBOW_ DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index Equity/Index	PARDV - PARDV -	.1.03/09/202	303/13/2024 303/13/2024	2,800 630		. 0 . 99 4 . 273 . 26		80,640 65,340		75,897 61.497		79,591 66,014			(356)				
SPDR GOLD		EX5	Equity/Index	SOCDV -	. 1.03/09/202	303/13/2024.	3,525		169.34				5.704		6,733			(4,431)				
DOW INDUSTRIALS&P 400 MIDCAP		EX5 EX5.	Equity/Index	TBDV	03/09/202	303/13/2024. 303/13/2024.	1,228		. 32,383.87	ļ	143,380 75,330		134,947 70,899		147,623			(2,941)				ļ
NASDAQ 100		EX5	Equity/Index Equity/Index	BOADV -	03/09/202	303/13/2024.	5,000		11,995.88				47,059		64,787			(4,462)				
NASDAQ 100 RUSSELL 2000.		EX5 FX5	Equity/Index	PARDV -	03/09/202	3 03/13/2024.	350 1,807		. 11,971.88		103,530		97,441 71,405		125,244			(7,965)				ļ
S&P MARC 5%		EX5	Equity/Index Equity/Index	MSIDV- BOADV-	03/09/202	3 03/13/2024. 3 03/13/2024.	17,384				75,867		127,455					(3,900)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	.1.03/09/202	303/13/2024.	14,534		. 359 . 31	ļ	61,200	ļ	57,600		117,283		ļ	(8,099)				
S&P MARC 5%SP500LV5	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV- MSIDV-	03/09/202	303/13/2024. 303/13/2024.	11,115		. 354 . 39		66,300		62,400		119,732			(10,170)				<u> </u>
SP500LV5. SP500LV5.		EX5 EX5	Equity/Index	MSIDV	03/09/202	303/13/2024. 303/13/2024.	18,673 1,724		. 364 .8 347 .05		172,900		162,730		187,716 13,597			(1,989)				
S&P MARC 5% - 2YR		EX5	Equity/Index Equity/Index	BOADV -	1.03/09/202	3 03/13/2024.	6.270		347 .05		13,140		12,367 64,891		101,213			(878)				<u> </u>
SP500LV8.		EX5	Equity/Index	MSIDV-	03/09/202	303/07/2025.	1,967		579 . 17		39,100		37,937		38,474			(1,229)				
BESGUVCX - 1YR BESGUVCX - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADVBOADV -	03/15/202	303/20/2024. 303/20/2024.	1,205		. 915 . 75. . 914 . 84.		20,570 28,800		19,692 27,571		27,882			(297)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/15/202	303/14/2025.	657		922 . 15		13,740		13,443		17,042			(845)				
BESGUVCX - 2YR BESGUVCX - 3YR.		EX5 EX5	Equity/Index Equity/Index	BOADV - BOADV -	.1.03/15/202	303/14/2025. 303/13/2026	1,752 2,081		. 915 . 75. 914 . 84		41,120 58,710		40,232 57,865		50,497 70,151			(778)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/15/202	303/15/2027.	2,300		916.67		72,240		71,462		82,193			(2,261)				
BESGUVCX - 5YR DOW INDUSTRIAL		EX5EX5	Equity/Index Equity/Index	BOADV- MSIDV-	03/15/202	303/15/2028. 303/20/2024.	3,614		. 914 .84. . 31 .778 .94.		127,380		126,284 50,739		141,490			(1,081)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/202	303/20/2024.	47		. 31,715.19		25,350		24,269		29,477			(2,697)				
S&P 400 MIDCAP NASDAQ 100		EX5 EX5	Equity/Index Equity/Index	BOADVBOADV -	03/15/202	303/20/2024. 303/20/2024.			. 2,334.88		10,710				11,924			(1,020)				·····
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV -	03/15/202	303/20/2024.	286		. 1,810.54		23,900		22,880		25,945			(2,752)				
RUSSELL 2000S&P MARC 5%		EX5EX5	Equity/Index Equity/Index	TBDV - BOADV -	03/15/202	303/20/2024. 303/20/2024.	458 14.007		. 1,714.51		11,120		10,646		12,049 79,689			(3,549)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV -	03/15/202	303/20/2024.	11,205		. 357 . 68		83,200		79,651		100,919			.1(2,002)				
S&P MARC 5% S&P MARC 5% - 2YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADVBOADV -	03/15/202	303/20/2024. 303/14/2025.	17,929		. 356 . 61. . 356 . 25.	 	142,080 92,700		136,019 90,698		171,891 106.051			(1,133)				
SPMAESSE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/202	303/20/2024.	6,388		254 . 21		26,560		25,427		37,645			(91)				
SPMAESSE - 1YRSPPRISME - 4YR.		EX5EX5.	Equity/Index Equity/Index	MSIDV- BOADV-	03/15/202	303/20/2024. 303/15/2027.	1,597 36		. 250 . 46. 		9,280 8,440				12,529 7,930			(82)				
SPPRISME - 5YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/15/202	303/15/2028.	36		5,601.87		9,540				8,661			(71)				
SPPRISME - 1YRSPPRISME - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOADV - BOADV -	03/15/202	303/20/2024. 303/20/2024.	54		. 5,612.94 . 5,629.55	 	5,370 1.670		5,141 1,599		5,881 1,821			(116)				
SPPRISME - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/15/202	303/14/2025.			5,624.01		5,360		5,244		5,338			(1,874)				
SPPRISME - 3YRSPLV5UE - 1YR		EX5 EX5	Equity/Index Equity/Index	BOADV- MSIDV-	03/15/202	303/13/2026. 303/20/2024.	36		. 5,601.87 199.68.		7,200							(339)				·····
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/15/202	303/14/2025.	2,521		. 198 . 1		15,700		15,361		20,407			(4,116)				
SP500LV5 SP500LV5		EX5EX5.	Equity/Index Equity/Index	.UBSDV - .UBSDV -	03/15/202	303/20/2024. 303/20/2024.	33,269		. 373 . 77 . 365 . 75		135,720 96,480		129,930 92,364		180,656 128,945			(2,683)				
RAINBOW.	INDEX LIAB	EX5	Equity/Index	PARDV -	03/16/202	303/20/2024.	3,000		.]1		66,900		64,217		69,269			(5,843)				
DJ EURO STOXX 50 DOW INDUSTRIAL		EX5 FX5	Equity/Index Equity/Index	WFGDVTBDV -	03/16/202	3 03/20/2024. 3 03/20/2024.			. 4,145.79 . 32,246.55	 	56,680		54,407					(2,792)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WFGDV -	03/16/202	303/20/2024.	5,900		. 12,581.39		69,620		66,828		63,113			(1,671)				
NASDAQ 100RUSSELL 2000.		EX5 FX5	Equity/Index Equity/Index	PARDV- MSIDV-	.1.03/16/202	303/20/2024. 303/20/2024.	1,299		. 12,367.50 1.709.24	 	80,539 41,676							(4,937)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/202	303/20/2024.	22,842		252.53		123,120		118,183		152,153			(1,595)				
MSDB - 3YR MSDC - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MSIDV- MSIDV-	03/16/202	303/16/2026. 303/20/2024.	2,004 6,190		. 255 . 52 . 275 . 44	 	20,750	·	20,471 38,185		22,697			(886)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/202	303/14/2025.	6,190		281.21		43,690		42,804		45,604			(7.653)				
MSDG - 1YR MSDG - 2YR		EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	03/16/202	303/20/2024. 303/14/2025.	50,988		. 285 . 76. . 288 . 91.		343,100 377,520		329,341 369,867		456,366			(29,121)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/16/202	303/20/2024.	120,539		. 255 . 83	İ	726,150		697,029		715,557			(334)				
FIDMFYDN - 2YR LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITIDV- GSIDV-	03/16/202	303/14/2025. 301/19/2028.	49,152 11,249		. 255 . 57 . 107 . 96		405,720		397,495 39,746		365,621			(2,359)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/202	303/16/2028.	67,492		106.03		292,320		289,961		247,924			(2,611)				
LSMANFI - 1YR LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	03/16/202	303/20/2024. 303/20/2024.	27 , 184 28 , 121		. 106 . 14	 	65,830 65,100	ļ	63,190 62,489		73,775 73,172			(629)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/16/202	303/14/2025.	10,311		106.46		31,020		30,391		31,031			(2,032)				
				-	-	•			-	-	•	•	•	•			-					

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
LSMANFI - 2YR	INDEX LIAB	EX5	_Equity/Index	GSIDV-	03/16/2023	03/14/2025.	41,245		. 106 . 25		128,040		125,444		128,115			(2,022)	<u> </u>			
LSMANFI - 3YR	INDEX LIAB	EX5	.Equity/Index	GSIDV	.03/16/2023	03/16/2026.			. 106 . 46		150,880		148,848		141,208		L	(2,607)				L
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV	03/16/2023	03/16/2027.	50,619		. 106 . 25		200,340		198,318		177 ,828			(3,284)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV -	_03/16/2023	303/20/2024.	14,016		. 364 . 23		65,000		62,393		85,859			(5,839)				
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	JPMDV - JPMDV -	03/16/2023	303/20/2024 303/20/2024	10,932		. 357 . 09	 					104,082 184,299			(1,916)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/16/2023	303/14/2025			355.66	†	94,500		92,584		112,231			(4,100)				·
SP500LV5	INDEX LIAB	FX5	Equity/Index	JPMDV -	03/16/2023	03/20/2024.			. 375 . 01	1	140,300		134,674		158,251			(776)				T
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV -	03/16/2023	03/20/2024	13,721		367 . 32	I	102,240		98,140		114,640			(843)				
SP500LV5	.INDEX LIAB	EX5	Equity/Index	JPMDV	03/16/2023	03/20/2024.			. 348 . 78		19,360		18,584		21,483			(2,644)				
SP500LV8	.INDEX LIAB	EX5	_Equity/Index	JPMDV	_03/16/2023	03/14/2025.			. 582 . 4		41,600		40 ,757		41,442			(657)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BOADV -	.1.03/16/2023	303/20/2024			. 2,430.26		65,920		63,276		68,541			(1,209)				
BESGUVCX - 1YR BESGUVCX - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOADV - BOADV -	03/22/2023	303/27/2024. 303/27/2024.		ļ	. 905 . 5		27,390 50,380		26,733 49,171		34,711		 	(536)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/22/2023	303/21/2024.	1,640		910.07		44 . 100		43,564		56,361			(442)				·
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/22/2023	03/21/2025.	1,640		905.5	1	47,550		46,972				İ	(440)				1
BESGUVCX - 3YR	INDEX LIAB	EX5	.Equity/Index	BOADV -	03/22/2023	03/20/2026.	1,749		910.99		54,560		54,118		61,682			(565)				
BESGUVCX - 4YR	. INDEX LIAB	EX5	.Equity/Index	BOADV-	03/22/2023	03/22/2027.	2,077		910.99		72,580		72,140		80,012			(1,510)				ļ
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/22/2023	03/22/2028	3,061		910.99		116,760		116,195		124,602		ļ	(902)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOADV -	03/22/2023	303/27/2024			. 31,998.07	ļ			61,410		93,617			(1,090)				
DOW INDUSTRIAL S&P 400 MIDCAP	. INDEX LIAB	EX5	_Equity/Index _Equity/Index	BOADV - BOADV -	03/22/2023	303/27/2024 303/27/2024				 	45,430		36,688 44,340		44 , 115			(443)				·
S&P 400 MIDCAP	INDEX LIAB	EXS	.Equity/Index	BOADV -	03/22/2023	303/27/2024.	375		2.327.68	·	18,450		18.007		20.529		·	(1,741)				·
NASDAQ 100	INDEX LIAB.	FX5	Equity/Index	BOADV -	03/22/2023	03/27/2024			12.567.15	1	72,540		70,799		87,633		İ	(2,889)				1
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	WFGDV -	03/22/2023	03/27/2024.	463		1.718.72	I	11,920		11,634		13.845			(1,357)			I	
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/27/2024.	15,640		. 358 . 05	ļ	120,400		117,511		138,795			(2,116)			ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOADV -	03/22/2023	03/27/2024.			. 369 . 14		56,560		55,203		66,088			(1,412)				
S&P MARC 5% S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV - BOADV -	03/22/2023	303/27/2024.			. 360 . 91				86,084 114,868		101,967			(466)				·
SAP MARC 5% - 2YR SPMAESSE - 1YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	GSIDV-	03/22/2023	303/21/2025. 303/27/2024	10,613		. 357 . 33	 	116,280 19,436		18.970		128,785 25,506			(184)				·
SPMAESSE - 2YR	INDEX LIAB	FX5	Equity/Index	GSIDV-	03/22/2023	303/21/2025	1,996		252 . 19.	†	15,178		14,993		18,429		†	(331)			·	·
SPPRISME - 5YR	INDEX LIAB	EX5.	Equity/Index	MSIDV-	.03/22/2023	03/22/2028.			5.545.87		10,740		10,688		9,502			(66)				1
SPPRISME - 1YR	. INDEX LIAB	EX5	Equity/Index	MŠIDV	03/22/2023	03/27/2024.	90		5.540.30		13,800		13,469		13,245			(48)				
SPPRISME - 1YR	INDEX LIAB	EX5	_Equity/Index	MSIDV-	_03/22/2023	03/27/2024.	18		5,540.30	ļ	2,760		2,694		2,649		L	(72)			L	ļ
SPPRISME - 2YR	. INDEX LIAB	EX5	Equity/Index	MSIDV-	. 1.03/22/2023	303/21/2025.	18		. 5,518.03		3,920		3,872		3,609			(60)				ļ
SPPRISME - 3YRSPPRISME - 4YR	. INDEX LIAB	EX5	_Equity/Index	MSIDV- MSIDV-		03/20/2026.	36		. 5,534.74 5.540.30		8,920 9,920		8,848		8,047 8,904		·	(3,020) (4,936)				·
SP500LV5	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	UBSDV-	03/22/2023	303/22/2027. 303/27/2024.	25.311				125.840		9,860 122,820					(4,936)				·
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV -	03/22/2023	303/27/2024.			363.31	1	205,700		200,764		270,307			(2,823)				·
SPLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	.03/22/2023	03/27/2024.	14,680		195 . 77	I	76,850		75,006		107,543			(630)			I	
MSDB - 1YR	INDEX LIAB	EX5	_Equity/Index	.MSIDV	03/23/2023	303/27/2024.	32,988		. 258 . 4		131,970		129,147		139,679			(986)			ļ	ļ
MSDB - 3YR	.INDEX LIAB	EX5	Equity/Index	MSIDV-	03/23/2023	03/23/2026.			. 251 . 86				87 ,090		88,483			(253)				
MSDC - 1YR	. INDEX LIAB	EX5	_Equity/Index	MSIDV-	03/23/2023	03/27/2024	6,537	ļ	274.79		46,080	ļ	45,094		48,414		ł	(5,952)		ļ	}	·
MSDC - 2YR MSDG - 1YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	03/23/2023	303/21/2025. 303/27/2024		·····		 	23,400 278,300		23,147 272,348		23,669		t	(4,669)				·
MSDG - 2YR	INDEX LIAB	FX5	Equity/Index	MSIDV-	03/23/2023	303/21/2024		ļ	291.61	†	431,860	ļ	427, 191		440.356		t	(5,929)			t	†
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/27/2024.	116,465		256.55	I	732,000		716.344		653.463		I	(1,395)			I	
FIDMFYDN - 2YR	. INDEX LIAB	EX5	_Equity/Index	CITIDV	03/23/2023	03/21/2025.	67,162		. 257 . 07		548 .410		542,481 322,845		454,624			(1,536)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GSIDV		03/23/2028			. 107 . 14	ļ	324,240		322,845		258,101		ļ	(1,469)			ļ	
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	303/27/2024.	35,431	ļ	. 107 . 57		71,820		70,284		72,000		}	(1,048)				ļ
LSMANFI - 1YR LSMANFI - 2YR	INDEX LIAB	EVS	Equity/Index Equity/Index	GSIDV- GSIDV-	03/23/2023	303/27/2024 303/21/2025	31,702	·····	. 107 . 25 107 . 14	 		·	67,211 95,902		69,021 88,895		t	(1,500)			 	+
LSMANFI - 2YR	INDEX LIAB	EX5	.Equity/Index	GSIDV-	03/23/2023	303/21/2025.			. 107 . 14	 	138,720		137,220		127 , 426		·	(1,222)				·
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/23/2023	03/23/2026.	53,147		107.46	1	177,840		176,563		153,722		İ	(866)				1
LSMANFI - 4YR	INDEX LIAB	EX5.	Equity/Index	GSIDV-	03/23/2023	03/23/2027.	61,538 2,500		107 . 57	I	227 .040		225,818		187 , 114			(1,247)			I	
RAINBOW	. INDEX LIAB	EX5	Equity/Index	_PARDV-	03/23/2023	03/27/2024.				ļ	40,500		39,634		41,518			(2,610)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	MLIDV-	03/23/2023	303/27/2024.	570	ļ	. 4,177.69		58,320		57,073		63,489			(1,432)			ļ	·
DOW INDUSTRIAL	. INDEX LIAB	EVE	Equity/Index	GSIDV- GSIDV-	03/23/2023	303/27/2024		ļ	. 12,729.23	ł	122,032	 	119,422		137,166	ļ	ł	(1,824)	ļ	ļ	ł	·
NASDAQ 100	INDEX LIAB	Ex3 FX5	Equity/Index Equity/Index	MSIDV-	03/23/2023	303/27/2024. 303/27/2024.		·····	12,729.23	t	85,293		83,469		92,678		t	(768)			····	†
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	PARDV -	03/23/2023	303/27/2024.		ļ	1,749.53	†	35,926		35,158		40,233		t	(1,591)			t	†
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index	PARDV -	03/23/2023	303/27/2024.			182.76	I	6,270				5,234		I	(2,511)			I	
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	GSIDV	_03/23/2023	03/27/2024.	1,006	ļ	2,376.93		74.376		72.785		86.859			(1,290)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/27/2024	15,827		. 360 . 14	ļ	117,420		114,909		112,375		ļ	(1,219)			ļ	
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	.Equity/Index	CITIDY-	03/23/2023	303/21/2025.	10,551	ļ	. 359 . 41		119,320		118,030		107,650		ł	(1,855)				+
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EVS	Equity/Index Equity/Index	CITIDV- CITIDV-	03/23/2023	303/27/2024 303/27/2024		·····	. 371.3	·	57,000 .86,730	·	55,781 84,875		47,646 80,963		t	(2,277)			 	+
SP500LV5	INDEX LIAB	FX5	Fauity/Index	WEGDV -	03/23/2023	03/27/2024		ļ	371 54	†	106,730	ļ	104 203		165 721		t	(423)			t	·†

)D - F												
1	2	3	4	5	6	7	Showing a	III Options, C	aps, Floors, (Collars, Swap 1	s and Forwar	ds Open as of	Current Sta	tement 15	Date 1 16	17	18	19	20	21	22	23
ı	Description	3	4	5	0	/	°	9	10	''	12	13	14	15	16	17	10	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectivenes
	Income		Type(s)	Exchange,					Rate or	Undiscounted		1	Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	l	l	Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's		5	Quality of	and at
Description	or Replicated	Exhibit Identifier	Risk(s)	or Central Clearinghouse	Trada Data	Maturity or	Number of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)/ Accretion	Value of Hedged Item	Potential	Reference Entity	Quarter-end
SP500LV5	INDEX LIAB	EYS	(a) _Equity/Index	WEGDV-	03/23/2023.	Expiration03/27/2024	24,502	Amount	. 363.21	Palu	187,850	income	183,832	Code	272,695	(Decrease)	B./A.C.V.	Accretion (410)	neagea item	Exposure	Entity	(b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV -	1.03/23/2023	03/27/2024	2.883		345 .86		19.800		19.377		27,291							
SP500LV8	INDEX LIAB	EX5	_Equity/Index	JPMDV	03/23/2023.	03/27/202403/21/2025	2,883 2,178		. 568 . 76		37,950		37,540		47,628			(156)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023.	04/03/2024	1,525		. 917 . 38		29,263		29,107		35,260			(322)				
BESGUVCX - 1YR BESGUVCX - 2YR	INDEX LIAB INDEX LIAB	EX5EX5	Equity/Index Equity/Index	GSIDV- GSIDV-	03/29/202303/29/2023.	04/03/2024	3,485 4,791		. 917 . 38		66,886		66,530 119,063		80,595 141,195			(151)				+
ESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	03/28/2025	2,287		919.21		56,104		55.952		66,413			(126)				
ESGUVCX - 3YR	INDEX LIAB	EX5	.Equity/Index	GSIDV-	03/29/2023.	03/27/2026	2,614		919.21		74,640		74,506		88,167			(155)				
ESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023_	03/29/2027	2,940		. 918 . 3		93,555		93,429		110,781		ļ	(177)			ļ	ļ
ESGUVCX - 5YR OW INDUSTRIAL	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	GSIDV- BOADV-	03/29/2023	03/29/2028	4,247				144,183		144,028		171,567 39.641			(97)			·	·
OW INDUSTRIAL	INDEX LIAB	EX5		BOADV -		04/03/2024	40		32.848.47		18,200		18,103		19,383			(50)			İ	·
IASDAQ 100	INDEX LIAB	EX5	_Equity/Index	SOCDV	03/29/2023.	04/03/2024	4,600		12,846.03		59,800		59,481		63,359		I	(39)				[
USSELL 2000	INDEX LIAB	EX5	Equity/Index	TBDV -	03/29/2023.	04/03/2024	339		1,780.45				9,370		9,501		ļ	(27)			ļ	ļ
PPRISME - 5YR PPRISME - 1YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	MSIDV- MSIDV-	03/29/2023.	03/29/2028	125		5,580.09			ļ	36,571 4,973		31,298	ļ	 	(55)		.	ł	
PPRISME - 1YR PPRISME - 1YR	INDEX LIAB	EX5	.Equity/Index		03/29/2023.	04/03/2024 04/03/2024	72			+							†	(57)			t	t
PPRISME - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV	03/29/2023.	03/28/2025	107		5,580.09		21,060		21,003		18,220		I	(45)			I	I
PPRISME - 3YR	INDEX LIAB	_EX5	_Equity/Index	.MSIDV	03/29/2023.	03/27/2026	107		5,585.68		25,020		24,975		21,492			(133)				ļ
PPRISME - 4YR	INDEX LIAB	.EX5	Equity/Index	MSIDV-	03/29/2023.	03/29/2027	125 5.010		. 5,580.09 361.41		33,390		33,345		28,821			(359)			ļ	ļ
88P MARC 5% - 2YR 88P MARC 5%	INDEX LIAB	FX5	_Equity/Index _Equity/Index		03/29/2023	03/28/2025 04/03/2024.	10,021		361.41				49,187 66,961		53,503 75,034			(508)			 	·
&P MARC 5%	INDEX LIAB	FX5		JPMDV -	. 1.03/29/2023.	04/03/2024	19,484				95,200		94,692		107,860			(403)			İ	İ
&P MARC 5%	INDEX LIAB	EX5	_Equity/Index	JPMDV -	03/29/2023.	04/03/2024	13,639		. 361 . 41		91,630		91,141		102,130			(104)				
PMAESSE - 1YR	INDEX LIAB	_EX5	Equity/Index	BOADV -	03/29/2023.	04/03/2024			. 256 . 34		29,520		29,363		32,942			(8)				ļ
PMAESSE - 1YR PMAESSE - 2YR	INDEX LIAB	EX5	_Equity/Index	BOADV	.1.03/29/2023.	04/03/2024	3,174						19,336		20,568			(405)				
PLV5UE - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV-	03/29/2023	03/28/2025	17,539		199.75		75,950							(121)				·
PLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/29/2023.	03/28/2025	7.015		198.96		44,660		44,539		54,339			(778)				
P500LV5	INDEX LIAB	EX5	.Equity/Index	UBSDV	03/29/2023.	04/03/2024	31,291		. 376 . 85		140,800		140,049		144,692		ļ	(271)			ļ	ļ
P500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV	.1.03/29/2023.	04/03/2024	22,188		. 371.22		145,860		145,082		154,567			(136)			ļ	ļ
SDB - 1YRSDB - 3YR	INDEX LIAB	EX5	.Equity/Index Equity/Index	MSIDV- MSIDV-	.1.03/30/2023.	04/03/2024	20,616		. 256 . 51 254 . 75				101,129 150,904		101,400			(174)			ł	
ISDC - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	1.03/30/2023	04/03/2024	9,065		274.97		65,000		64,826		65,000			(771)				
ISDC - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-		03/28/2025	10,152		283 . 79				66,550		66,640			(463)				
SDG - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2023_	04/03/2024	39,136		. 289 . 54		288 ,420		287,649		288,419			(1,408)				
SDG - 2YR IDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- CITIDV-	03/30/2023.	03/28/2025 04/03/2024	33,300		. 289 . 25. . 258 . 5.				341,947 525,342		342,409			(429)			ł	·
IDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITIDY-	03/30/2023	03/28/2025	39.537		257 .73		317,220		316.791		317.218			(200)			İ	†
SMANFI - UNCAPPED -			Legarty / mook		1																	
YR	INDEX LIAB	_EX5	_Equity/Index		03/30/2023.	03/30/2028	89,990		. 107 . 68		372,480		372,280					(330)				ļ
SMANFI - 1YRSMANFI - 1YR	INDEX LIAB	.EX5	Equity/Index	GSIDV- GSIDV-	03/30/2023	04/03/2024	34,326 55,664		. 107 . 79. . 107 . 68.				74,540 123,270		74,741			(231)				
SMANF1 - 2YR	INDEX LIAB	EXS.	.Equity/Index .Equity/Index		.1.03/30/2023.	03/28/2025	55,664		107 . 46	-	171.000		170.769		170.999		†	(198)			†	·
SMANF1 - 2YR	INDEX LIAB.	EX5	_Equity/Index	GSIDV	03/30/2023.	03/28/2025	56,592		107 . 35	1	176,290		176,052		176,288		I	(182)			I	
SMANFI - 3YR	INDEX LIAB	EX5		GSIDV		03/30/2026	64,013		. 107 . 79				219,912		220,110		ļ	(142)				ļ
SMANFI - 4YR	INDEX LIAB	EX5		GSIDV		03/30/2027	68,652		. 107 . 46		270,840	ļ	270,658		270,839	ļ	 	(218)		.	ł	
AINBUW J EURO STOXX 50	INDEX LIAB	EX5	Equity/Index Equity/Index	MLIDV- PARDV-	03/30/202303/30/2023.	04/03/2024 04/03/2024	723		4,229.70		53,000 81,530	ļ	52,858 81,312		53,000 81,530		†	(294)			t	t
OW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV -		04/03/2024	177		. 32,859.03		109,968		109,674		109,968		1	(162)			I	I
&P 400 MIDCAP	INDEX LIAB	EX5	_Equity/Index	GSIDV-	03/30/2023.	04/03/2024	1,458		2,463.86		65,124		64,950		65,124			(233)			ļ	
ASDAQ 100	INDEX LIAB	EX5		BOADV -		04/03/2024	4,700		. 12,963.14		60,630	ļ	60,468		60,630		}	(164)	ļ	ļ	ļ	}
ASDAQ 100 JSSELL 2000	INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	MSIDV- MSIDV-	.1.03/30/2023.	04/03/2024 04/03/2024	355 1,414	····	12,924.25	+			86,891 61,136		87,124 61,300		t	(63)			t	t
3P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV -	03/30/2023.	03/28/2025	4,723			1	46,750		46,687		46,750		İ	(270)			İ	İ
&P MARC 5%	INDEX LIAB	EX5	_Equity/Index	BOADV -	03/30/2023.	04/03/2024	10,279		. 362.09				69,743		69,930		ļ	(253)			ļ	ļ
SP MARC 5%	INDEX LIAB	.EX5		BOADV -		04/03/2024	19,726		. 366 . 41		100,820	ļ	100,550		100,819			(379)			ļ	
&P MARC 5% P500LV5	INDEX LIAB	EX5.	Equity/Index Equity/Index	BOADV - UBSDV -	.1.03/30/2023.	04/03/2024	13,613	····	. 361 . 73	+	94,570	<u> </u>	94,317 141.521		94,569	····	 	(395)	·		ł	ł
P500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV -	03/30/2023	04/03/2024	21,878		371.3	1	147,840		141,521		147,839		†	(93)			t	T
P500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV -	03/30/2023.	04/03/2024	5,683		351.59		34,600		34,508		34,600		I		[I	
P500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV	03/30/2023.	03/28/2025	1,742		. 582 . 71		32,220	ļ	32,538		32,220		ļ				ļ	ļ
0159999999 - Purcha			all Options and	Warrants						624,966,652	198,896,310		451,923,373	XXX	657,098,333			(160,736,314)			XXX	XXX
Purchased Options -																						
Purchased Options - Purchased Options -																						
.00 3ML 4/13-4/23	neaging other -	N/A	Interest Rate	IRAMI -	04/17/2008	04/24/2023	10,000,000	I	3.00 - 31	1	1			1		6.025		(6.025)				
.00 3ML 4/13-4/23		N/A	Interest Rate			04/24/2023	15,000,000		3.00 - 3L	1	1	1		.1		9,084		(9,084)			İ	İ
.00 3ML 7/14-7/23		N/A			07/03/2008	07/17/2023		l	3.00 - 3L	1	1			1		6.600		(6,600)				

										יו- טי												
							Showing a	Il Options, C		Collars, Swaps		ds Open as of	f Current Sta									
1	2 Description	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price.	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's			Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
0189999999 - Purcha	ased Options - He	edging Other - F	loors	•	•				•					XXX		21,709		(21,709)			XXX	XXX
Purchased Options -																						
Purchased Options -																						
0219999999 - Purcha				ng Other						624,966,652	198,896,310		451,923,373	XXX	657,098,333	21,709		(160,758,023)			XXX	XXX
Purchased Options -			Warrants																			
Purchased Options - Purchased Options -																						
Purchased Options -																						
Purchased Options -																						
Purchased Options -																						
Purchased Options -	Income Generatio	on - Call Options	and Warrants																			
Purchased Options -																						
Purchased Options -																						
Purchased Options -																						
Purchased Options -																						
Purchased Options - Purchased Options -			e																			
Purchased Options -			.0																			
Purchased Options -		10113																				
Purchased Options -																						
Purchased Options -																						
Purchased Options -																						
				al – Call Options and I	Warrants					624,966,652	198,896,310		451,923,373		657,098,333			(160,736,314)			XXX	XXX
0469999999 - Purcha														XXX		21,709		(21,709)			XXX	XXX
				al - Total Purchased 0						624,966,652	198,896,310		451,923,373	XXX	657,098,333	21,709		(160,758,023)			XXX	XXX
				arantees Under SSAP No			arrants															
				arantees Under SSAP No																		
				arantees Under SSAP No arantees Under SSAP No																		
				arantees Under SSAP No																		
Written Options - He	edging Effective	- Excluding Var	iable Annuity Gu	arantees Under SSAP No	108 - Othe	r																
Written Options - He	edaina Effective	- Variable Annu	tv Guarantees U	Inder SSAP No. 108 - Ca	all Options a	nd Warrants																
Written Options - He	edging Effective	- Variable Annu	ity Guarantees U	Inder SSAP No. 108 - Pu	ut Options																	
Written Options - He	edging Effective	- Variable Annu	ity Guarantees U	Inder SSAP No. 108 - Ca	aps																	
				nder SSAP No. 108 – F																		
Written Options - He	edging Effective	- Variable Annu	ty Guarantees U	nder SSAP No. 108 - Co	ollars																	
				Inder SSAP No. 108 – 01	ther																	
Written Options - He		all Options and I		MOLVED INC	04/42/2022	I 04/06/2022 I	150		14700	(2.702.270)			(454.005)	VI.	(2)			005 500				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE	04/13/2022	04/06/2023	150 75		. 4700 4840	(3,702,370)			(154, 265, (56, 601)	{	(2)			925,593				
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index			04/14/2023	200		4590	(6,306,895)		İ	(262,787	íl	(42)		İ	1.576,724		İ	İ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE	04/19/2022	04/14/2023	75		4730	(1,803,858)			(75, 161)	ί	(2)	[I	450,964			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index		.1.04/26/2022	04/21/2023	150		. 4580	(3,345,520)		ļ	(139,397))	(761)			836,380				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	04/26/2022	04/21/2023	50		. 4720	(816,020)	ļ	-	(34,001))	(21)			204,005		ļ	ł	ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5FX5		WOLVERINE	05/03/2022	04/28/2023	150 75		. 4430 . 4560	(4,082,470)			(185,567)	\	(27,739)			1,113,401			ł	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE -	05/03/2022	05/05/2023	150		4340	(3,416,320)	ļ	†	(427,040	{	(168,312)	····	t	854.080			t	†
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	I .05/10/2022	05/05/2023	75		4460	(1,328,358)		I		í	(23,669)		I	332,089			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	05/17/2022	05/12/2023	150		4140	(5,306,320)			(663,290))	(1,274,550)			1,326,580				
S & P 500 (SPX)	INDEX LIAB	EX5		.WOLVERINE	05/17/2022	05/12/2023	75		. 4260	(2, 175, 183)			(271,898))	(255, 357)		ļ	543,796		ļ	ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5		.WOLVERINE	05/24/2022		150		. 4130	(4,097,320)	ļ	†	(512, 165)	()	(1,517,775)	 	}	1,024,330			†	·
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.WOLVERINE	05/24/2022	05/19/2023	75 100		. 4240 4150	(1,667,808)	·····	t	(208,476)	{	(366,340)		ł	416,952 1,019,786			t	†
S & P 500 (SPX)	INDEX LIAB	FX5		WOLVERINE -		05/26/2023	50		4280	(1,673,470)		t	(278,912	3	(216,497)		t	418.368		·····	t	<u> </u>
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	125		4320	(3,631,933)			(756,653	ί[(470,975)		I	907,983			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	06/07/2022	06/02/2023	75		. 4440	(1,744,833)		ļ	(363,507))	(128,653)		ļ	436,208			ļ	4
IS & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	06/14/2022	06/09/2023	125		. 4240	(2,051,433)	ļ		(427,382))	(885,755)		ļ	512,858		ļ	ļ	ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index	.WOLVERINE	06/14/2022	06/09/2023	75		. 4370	(909, 258)		†	(189,429)	}	(240,350)						·····	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	125 75		. 3890 4010	(4,045,433)	·····	t	(842,798)	{	(3,855,134)		t	1,011,358		·····	t	<u> </u>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/index		06/21/2022	06/16/2023	150		. 3900	(1,978,908)		t	(412,272,	{	(1,618,171)		t	1.389.505			t	<u> </u>
S & P 500 (SPX)	INDEX LIAB	EX5		WOLVERINE -	06/28/2022	06/23/2023	75		4020	(2,297,208)		İ	(478,585	ίI	(1,623,988)		İ	574,302		I	I	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	07/05/2022	06/30/2023	150		. 3990	(4,325,920)		I	(1,877,570	í	(3,691,819)		I	1,366,871			I	I
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	07/05/2022	06/30/2023	100		4105	(2,334,945)			(681.026)	(1,665,080)		ļ	583.736			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	100		4020	(3,047,045)	1	1	(888,721) [(2,312,060)	I	1	761,761		I	1	1

							Showing a	Il Options. C	aps. Floors. C	Collars, Swap	s and Forwar	ds Open as o	f Current Stat	tement l	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																					
	of Item(s)									Cumulative	Current											l
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for		T. (ma/a)	Fyshanas					Strike Price,	Initial Cost of Undiscounted	Cost of Undiscounted		Book/			Llavaslinad	Total		Adjustment		Credit	Effectiveness at Inception
	Income Generation	Schedule/	Type(s) of	Exchange, Counterparty		Date of			Rate or Index	Premium	Premium		Adjusted			Unrealized Valuation	Foreign Exchange	Current Year's	To Carrying		Quality of	at inception and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	07/12/2022_	07/07/2023.	75		4140	(1,839,933)			(536,647)		(1,138,708)			459,983				
S & P 500 (SPX)	INDEX LIAB INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.07/19/2022	07/14/2023.	150		3980	(5,435,020)			(1,585,214)		(4,023,006)	ļ		1,358,755				} '
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	.07/19/2022 .07/26/2022	07/14/2023.	100 125 75		4090 4100	(3,024,045)			(882,013)		(2,405,128)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.07/26/2022.	07/21/2023.	75		4220	(1,834,758)			(535, 138)		(922,308)			458,689				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE-	08/02/2022_	07/28/2023.			4180	(4,760,308)		ļ	(1,785,115)		(1,892,029)			1,190,077				ļ'
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE	.08/02/2022 .08/09/2022	07/28/2023. 08/04/2023.	/5		4300 4300	(2,358,258)		+	(884,347)		(700,080)		+					ļ'
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	.08/09/2022	08/04/2023.			4430	(1,894,458)			(710,422)		(428, 405)			473,614				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	08/16/2022_	08/11/2023.	125 75		4340	(5,014,433)			(1,880,412)		(1,124,272)			1,253,608				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE		08/11/2023.	75		4480	(2,416,308)			(906, 115)		(376,442)			604,077				ļ'
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	08/23/2022	08/18/2023. 08/18/2023.	125 75		4470 4590	(3,042,558)		t	(1,140,959) (537,087)		(707,771)		†					†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	_08/30/2022_	08/25/2023.	125		4340	(2,939,808)			(1, 102, 428)		(1,266,925)			734 ,952				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.08/30/2022	08/25/2023.	75		4480	(1,322,958)	ļ	}	(496, 109)		(439,668)	ļ	}	330,739			 	ļ'
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE	.09/06/2022 .09/06/2022	09/01/2023. 09/01/2023.	125 75		4160 4280	(3,510,558)		t	(1,609,006)		(2,453,738)	·	t					† '
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/13/2022_	09/01/2023.	125		4120	(4,369,933)		İ	(2,002,886)		(2,824,529)		I	1,092,483			İ	İ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_09/13/2022_	09/08/2023.	125 75		4250	(2, 123, 733)			(973,377)		(1,143,065)			530,933				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE	09/20/2022 09/20/2022	09/15/2023. 09/15/2023.	150 100		4130 4255	(4,144,120)			(1,899,388)		(1,559,503)			1,036,030 551,611				ļ
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	.09/27/2022	09/22/2023.	125		3970	(3,180,933)		†	(1,457,927)		(4,247,923)			795,233				·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	09/27/2022.	09/22/2023.			4090	(1,536,183)			(704,084)		(1,933,009)			384,046				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	10/04/2022.	09/29/2023.	150		3820	(5,964,220)			(2,982,110)		(6,880,298)	ļ	ļ	1,626,605				ļ'
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	10/04/2022.	09/29/2023. 10/06/2023.	100		3930 3870.	(3,377,645)			(1,688,823)		(3,750,645)			921,176 926,171				ļ'
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	10/11/2022		100		3990	(2,420,845)			(1,311,291)		(3,377,286)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE-	10/18/2022_	10/13/2023.	150 75		3780	(5,972,770)			(3,235,250)		(7.514.823)			1,493,193				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	10/18/2022. .10/25/2022	10/13/2023. 10/20/2023.			3890 3810	(2,556,858)		+	(1,384,965)		(3,121,858) (7,241,859)							ļ'
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	10/25/2022.	10/20/2023.	100		3930	(4,048,745)		İ	(2, 193, 070)		(3,922,905)			1,012,186				ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	11/01/2022.	10/27/2023.	150 75		3960	(5,650,872)			(3,339,152)		(5,637,705)			1,541,147				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	11/01/2022_	10/27/2023.	75		4080	(2,360,958)			(1,395,112)		(2,205,321)			643,898				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EXS	Equity/Index Equity/Index	.WOLVERINE	11/08/2022	11/03/2023.			3950	(4,746,184)			(2,966,365)		(4,851,832) (2,294,478)			1,186,546				ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	11/15/2022	11/03/2023. 11/10/2023.	150		4020	(6,527,322)			(4,079,576)		(5, 166, 680)			595,996 1,631,830				
S & P 500 (SPX)	INDEX LIAB	EX6	Equity/Index	_WOLVERINE	11/15/2022_	11/10/2023.	75		4140	(2,752,608)		ļ	(1,720,380)		(2,003,433)		ļ	688 , 152				ļ'
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	ΕΧ/	Equity/Index Equity/Index	.WOLVERINE	11/22/2022. .11/22/2022.	11/17/2023. 11/17/2023.	150		4130 4260	(5,249,172)		·	(3,280,732)		(4,176,910)			1,312,293 706,837				ļ'
S & P 500 (SPX)	INDEX LIAB	FX9	Equity/Index	WOLVERINE -	11/29/2022	11/24/2023.	125		4160	(3,968,934)			(2,480,584)		(3,310,851)							ļ
S & P 500 (SPX)	INDEX LIAB	EX10	Equity/Index	_WOLVERINE	_11/29/2022_	11/24/2023.	125 75		4300	(1,867,308)			(1,167,068)		(1,416,307)			466,827				
S & P 500 (SPX) S & P 500 (SPX)		EX11 EX12	Equity/Index	.WOLVERINE- .WOLVERINE-	12/06/2022. 12/06/2022	12/01/2023. 12/01/2023.	125 75		4200. 4340.	(3,625,309)			(2,567,927)		(3,086,575)							
S & P 500 (SPX)		EX12	Equity/Index Equity/Index	.WOLVERINE	12/00/2022.	12/01/2023.	150		4140	(5,362,422)		†	(3,798,382)		(4,309,348)		†	1,340,605				
S & P 500 (SPX)	INDEX LIAB	EX14	Equity/Index	_WOLVERINE	_12/13/2022_	12/08/2023.	150 75		4270	(2,160,858)			(1,530,608)		(1,606,509)			540,215				
S & P 500 (SPX)	INDEX LIAB	EX15	Equity/Index	.WOLVERINE-	.12/20/2022.	12/15/2023.	150		4110	(3,982,122)			(2,820,670)		(4,662,484)			995,530				ļ
S & P 500 (SPX) S & P 500 (SPX)		EX16 EX17	Equity/Index Equity/Index	.WOLVERINE	12/20/2022 12/27/2022	12/15/2023. 12/22/2023.	100 175		4240. 4000.	(2,069,146)	·····	t	(1,465,645)		(2,351,532)	ļ	ł	517,287	ļ		 	
S & P 500 (SPX)	INDEX LIAB	EX18	Equity/Index	_WOLVERINE	12/27/2022_	12/22/2023.	125		4110	(3,293,934)		!	(2,333,203)		(3,955,668)		!	823,484				
S & P 500 (SPX)		EX19	Equity/Index	.WOLVERINE-	_01/03/2023_	12/29/2023. 12/29/2023.	125 150 75		3990		(4,694,322) (1,864,758)		(3,627,430)		(5.994.537)			1,066,891				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX20 EX21	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	_01/03/2023_ _01/10/2023_	12/29/2023. 01/05/2024.			4120 3980	†	(1,864,758)		(1,440,950)		(2,363,383)	·	 				 	†
S & P 500 (SPX)	. INDEX LIAB	EX22	Equity/Index	.WOLVERINE	.01/10/2023.	01/05/2024.			4100	1	(2,149,533)	İ	(1,701,714)		(2,492,668)	<u></u>	İ	447 .819			İ	t
S & P 500 (SPX)	INDEX LIAB	EX23	Equity/Index	_WOLVERINE	_01/17/2023_	01/12/2024.	125		4110		(4,017,934)		(3, 180, 864)		(4,144,035)		ļ	837,070				[
S & P 500 (SPX)	INDEX LIAB	EX24	Equity/Index	.WOLVERINE	01/17/2023.	01/12/2024.	75		4240		(1,879,308)		(1,487,786)		(1,917,381)		+	391,523				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX25 EX26	Equity/Index Equity/Index	.WOLVERINE	.01/24/2023.	01/19/2024. 01/19/2024.	100		4120 4230	†	(3,175,146)		(2,513,657)		(3,300,089)	ļ	†	661,489				†
S & P 500 (SPX)	INDEX LIAB	EX27	Equity/Index	WOLVERINE	.02/01/2023	01/26/2024.	100 75		4330		(1,634,358)		(1,430,063)		(1,641,029)		1	204,295				
S & P 500 (SPX)	INDEX LIAB	EX28	Equity/Index	.WOLVERINE -	.02/07/2023.	02/02/2024.	150 75		4280		(4,139,470)		(3,622,036)		(3,734,025)			517,434				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE	.02/07/2023.	02/02/2024			4420 4200	 	(1,514,508)	·	(1,325,194)		(1,368,914)	·	 				 	†
S & P 500 (SPX)	DEX LIAB	EX5	Equity/Index	.WOLVERINE		02/09/2024.	125		4280	1	(3.810.058)		(3,333,800)		(4,216,113)		İ	476,257				İ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2023.	02/09/2024.	75		4420		(1,709,808)		(1,496,082)		(1,403,910)		ļ	213,726				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	02/21/2023.	02/16/2024 02/16/2024	100		4290	+	(2,417,845)		(2,115,614)		(2,535,513)			302,231				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB	Ex5 FX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	02/21/2023_ 03/01/2023_	02/16/2024.			4410 4180.		(1,374,183)		(1,202,410)		(1,471,395)			171,773 148,292				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE	03/01/2023_	02/23/2024.	75		4310		(1,460,283)		(1,393,906)		(1,854,060)		1					.[
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.03/07/2023.	03/01/2024.	150		4140	1	(4,490,320)		(4,303,223)	I	(5, 190, 560)	L	1	187,097			<u> </u>	1

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							Showing a	all Options, C	aps, Floors, (Collars, Swap	s and Forward	ds Open as of	Current Stat	tement I	Date							
1	2 Description of Item(s)	3	4	5	6	7	8	9	10	11	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Hedged,									Cumulative Prior Year(s)	Year Initial											Hedge
	Used for Income		Type(s)	Exchange,					Strike Price, Rate or	Initial Cost of Undiscounted	Cost of Undiscounted		Book/			Unrealized	Total Foreign		Adjustment		Credit	Effectivenes at Inception
	Generation or	Schedule/ Exhibit	of Risk(s)	Counterparty or Central		Date of Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange in	Current Year's (Amortization)/	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse		Expiration	Contracts	Amount	(Paid)	Paid	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index Equity/Index	.WOLVERINE	03/08/2023	03/01/2024.			4075		(2,288,945) (220,320)		(2, 193,572) (110, 160)		(2,724,607) (283,203) (5,347,492)			95,373				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.WOLVERINE- WOLVERINE-	03/14/2023	03/08/2024.	50 150 75 100		4130 4280		(3,606,070)		(3,455,817)		(5,347,492) (2,037,587)							<u> </u>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5		.WOLVERINE- .WOLVERINE-	03/15/2023 03/21/2023	04/14/2023.			. 4025. 		(405,272) (4,973,170)		(202,636)		(1,108,647) (6,968,771)							
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	03/21/2023	03/15/2024.	100		4210 4000		(2,518,945)		(2,413,989)		(3,641,717)			104,956				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2023	04/21/2023.	175		4110		(5,303,808)		(5,082,816)		(7,611,764)			220,992				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5.		.WOLVERINE- .WOLVERINE-	03/28/2023	03/22/2024.	100 150		4250 4050		(2,263,145)		(2,321,305)		(3,469,071)			94,298				
0649999999 - Writte				rrants		•				(247,697,662)	(79, 299, 068)		(168,271,365)	ХХХ	(260, 398, 381)			72,569,685			XXX	XXX
Written Options - He Written Options - He	dging Other - Ca	ips																				
Written Options - Her Written Options - Her																						
Written Options - He	dging Other - Ot	her																				
0709999999 - Writte Written Options - Re				Other						(247,697,662)	(79, 299, 068)		(168,2/1,365)	XXX	(260,398,381)			72,569,685			XXX	XXX
Written Options - Re	plications - Put	Options																				
Written Options - Re Written Options - Re	plications - Flo	ors																				
Written Options - Re																						
Written Options - In	come Generation	- Call Options a	and Warrants																			
Written Options - In- Written Options - In-																						
Written Options - In- Written Options - In-																						
Written Options - In-	come Generation	- Other																				
Written Options - Ot Written Options - Ot																						
Written Options - Ot	her - Caps																					
Written Options - Ot Written Options - Ot																						
Written Options - Ot		J Writton Ontion	no Cubtotal (Call Options and Warra	nto					(247.697.662)	(79.299.068)	ı	(160 271 265)	I vvv	(260.398.381)	İ	1	72.569.685			XXX	I XXX
0989999999 - Writte	n Options - Tota	al Written Option	ns – Subtotal –	Total Written Options	3					(247,697,662)					(260,398,381)			72,569,685			XXX	XXX
				nder SSAP No. 108 - In nder SSAP No. 108 - Cre																		
Swaps - Hedging Effe	ctive – Excludin	g Variable Annui	ity Guarantees Ur	nder SSAP No. 108 - Fo	reign Exchanç	ge																
				nder SSAP No. 108 – To nder SSAP No. 108 – Otl																		
Swaps - Hedging Effe	ctive – Variable	Annuity Guarant	tees Under SSAP N	No. 108 - Interest Rate	е																	
				No. 108 - Credit Defau No. 108 - Foreign Excha																		
Swaps - Hedging Effe Swaps - Hedging Effe				No. 108 - Total Return	1	· ·																
Swaps - Hedging Othe	r - Interest Rat	е	COOS UNICO COME I	110. 100 - VIIIGI																		
Swaps - Hedging Othe Swaps - Hedging Othe	r - Credit Defau r - Foreign Exch	ange																				
Swaps - Hedging Othe	r - Total Return																					
Swaps - Hedging Othe SWP: USD 0.430000	- utiler	M/A	Interest Date	IDM	04/40/2002	04/05/2004	400	25 000 000	0.4200 / (21)			275 004	004 400		004 400	(20E 040)				107.044		
10/12/2023. SWP: USD 0.719500		N/A	1	.JPM		01/05/2024.	100		0.4300 / (3L)	†	<u> </u>	375,934				(385,016)	<u> </u>			127,911		†
10/12/2024 SWP: 01S 2.638000		N/A	.Interest Rate	JJPM		01/05/2024.	75	78,000,000	0.7195 / (3L)	·	†		4,542,945		4,542,945	(956,823)	<u> </u>			483,503	l	
8/1/2025 SWP: 01S 2.262500		N/A	Equity/Index	JPM	01/17/2023	01/12/2024.	125	50,000,000	2.638 / (SOFR).	ļ		(243,644)	(1,464,531)		(1,464,531)	325,726	ļ			382,404		+
4/1/2024	ļ	N/A	Equity/Index	JPM	01/17/2023	01/12/2024.	75	6,250,000	2.2625 / (SOFR)	ļ	ļ	(36,618)	(149,658)		(149,658)	44 , 125	ļ			31,335		ļ
SWP: 01S 2.990000 8/9/2025		N/A	Fauity/Index	IPM-	01/24/2023	01/19/2024	100	30,000,000	2 9900 / (SOFR)			(119 318)	(645, 831)		(645, 831)	234 131	I			230 515		I

State Control Contro																						
Deciding Property							Showing a	III Options, C				is Open as of	Current Stat	ement L		4-7	10	1 40				
Decision Decision Decision Orange Decision Decision Orange Decision De	1	Description of Item(s) Hedged, Used for Income Generation	Schedule/	Type(s)	Exchange, Counterparty	Date of	8	9	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium	Current Year Initial Cost of Undiscounted Premium	13	Adjusted	15	16	Unrealized Valuation	Total Foreign Exchange	Current Year's	Adjustment To Carrying		Credit Quality of	Hedge Effectiveness at Inception and at
Section Part Sect	5														-		Change in					
Section Personal	Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
19 10 10 10 10 10 10 10	8/26/2025		N/A	Fauity/Index	IPM-	01/24/2023 01/19/2024	100	20,000,000	3 2310 / (SOFR)			(67, 112)	(321 256)		(321 256)	146 962				155 184		'
Street Control Contr	SWP: 01S 4.340000		N/A	1 ' '					' '		457 .847		, , ,		, ,							
France Property	SWP: 01S 4.090000		N/A] ' '	JPM-				' '			,										
\$2,601.00 \$2,6	SWP: 01S 3.101500		N/A] ' '	CME-				' '			,										
Sept. Control Contro				-1 1 2					,													
Topic Dept 20 or Cont Mark II Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 of 19 or Cong Terrape) Sept. 19 (19 or Cong Terrape) Sep	1169999999 - Swaps	- Hedging Other	- Subtotal - He	edging Other							2,451,510	477,663	10,844,730	XXX	10,844,730	3,765,959				5,858,026	XXX	XXX
Sept. Post Deliver Control Enterlance Con																						
Sept. Column Co																						
Seet Seet Color	Swaps - Replication -	- Foreign Exchan	ge																			
Section Part	Swaps - Replication -	- IOLAI KELUIII																				
State Stat		- other	1	1										П				I				T
2,655.00 1,050.00	10/31/2042	RSAT	N/A	Equity/Index	JPM	03/01/202302/23/2024	75	250,000,000	3.5900 / (SOFR)			597 , 721	516,205		516,205					5,533,986		
Sept Note Report in Celebra Michael				•	•				•						516,205							
Supple Control Contr				lication								597,721	516,205	XXX	516,205					5,533,986	XXX	XXX
Supple - House General Control Principle Endowney Supple - House Supple - Hou																						
Sign - Frome Secretarion - Total Settins Sign - Frome Secretarion - Sign - Frome Secretarion - Sign - Frome Secretarion - Sign - Frome Secretarion - Sign - From Secretarion -																						
Sept - 1 1 1 1 1 1 1 1 1 1																						
Sept Other - Total Default			turn																			
Supple - Offer - Foreign Dictalings Supple - Offer																						
Sugs - Offer Total Return																						
Supple College Colle																						
2,65,50 1,05,58 1,30,58 1,05,58 1,30,58 1,05,58 1,105,58 1,0																						
Tears September Septembe			Subtotal Other	or.							2 451 510	1 075 394	11 360 035	I vvv I	11 360 035	3 765 050		1	1	11 302 012	VVV	T yyy
Foreign																		+				
Foreign					es Under SSAP No. 108						2,101,010	1,010,001	11,000,000	7001	11,000,000	0,100,000				11,002,012	7007	
COUNSET/FRO FX Books D																						
COUNSEX/FIRED FX Bonds D Currency MSDV 0.3141/2023, 0.4171/2023 2.937.000 (.23.630) (.25.630) (.26.630) (.20.630)			,																			
COUNSEX/FIRED FX Bonds D Currency MSDV 0.3141/2023, 0.4171/2023 2.937.000 (.23.630) (.25.630) (.26.630) (.20.630)	CAD/USDFX/FWRD		D 1	Currency	MSCDV-	03/14/202304/17/2023		1,958,000					(15,753)		(15,753)		(15,753)				
CaD/USE/F/FRID F. Bonds D Durrency ISSN' 03/147/2023 1751,000 193.99	CAD/USDFX/FWRD		D 1		UBSDV -	1.03/1//202304/1//2023				+			12,8/6		12,8/6		12,8/6					+
ER/ISF/FIFED Fx Bonds D Durrency BARDY D0141/2023 0.171/2023 6.355,000 (73.754)			D 1		UBSDV -	03/17/2023 04/17/2023				†								<u> </u>			†	·
ER/ISPF/FIRED FX Bonds D 1	EUR/USDFX/FWRD		D 1		BARDV -	_03/14/202304/17/2023_		6,355,000					(73,754)		(73,754)		(73,754)				
EUR_USPF/FRRO. FX Bonds. D 1	EUR/USDFX/FWRD		D 1		UBSDV -	02/15/202304/26/2023		1,000,000							(15,716)		(15,716					
CBP (USPF/FRMO FR Bonds D 1			D 1		UBSDV -	.02/15/202304/26/2023			ļ						(4,243)		(4,243	(+
143999999 - Forwards - Hedging Other Key C549, 255 KXX C549, 255 KXX Key C549, 255 KXX Key K			D 1			03/14/2023 04/20/2023 03/14/2023 04/20/2023												{				+
143999999 - Forwards - Hedging Other Key C549, 255 KXX C549, 255 KXX Key C549, 255 KXX Key K			D 1			.03/14/202304/17/2023												(
Forwards - Income Generation	1439999999 - Forward	ds - Hedging Oth	er										(549, 255)	XXX	(549, 255)		(549,255				XXX	XXX
Forwards - Other																						
1479999999 Forwards Subtotal - Forwards Subtotal - Forwards Subtotal - Forwards Subtotal - Forwards Subtotal - Forwards Subtotal - Forwards Subtotal - Forwards Subtotal - Subtota		neration																				
SSAP No. 108 Adjustments - Offset to VIII-21		do Culstatal	Formarda								1		(E40, 2EE)	I vvv I	/E40 0EE)		/E40 2EE	\I	1		VVV	T VVV
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities											L		(349,255)	۸۸۸	(349,255)	l	(349,255)	Л			۸۸۸	T vvv
150999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments XXX XXX 168999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 XXX XXX 169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 XXX				Assets or Liabil	lities																	
168999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 XXX XXX 169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 XXX XX														χχχ							XXX	XXX
169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 XXX XX						nder SSAP No. 108												1				
170999999 Subtotal - Hedging Other 377,268,990 122,048,752 477,663 293,947,483 XXX 406,995,427 3,787,668 (549,255) (88,188,338) 5,858,026 XXX XXX 1719999999 Subtotal - Replication 597,721 516,205 XXX 516,205 XXX 516,205 XXX											1											
171999999 Subtotal - Replication 5,533,986 XXX				, 00	3					377,268,990	122,048,752	477,663	293,947,483		406,995,427	3,787,668	(549,255	(88, 188, 338)		5,858,026		
172999999 Subtotal - Income Generation XXX XXX 173999999 Subtotal - Other XXX XXX 174999999 Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX																		1			XXX	
174999999 Subtotal – Adjustments for SSAP No. 108 Derivatives XXX XXX												·		XXX							XXX	XXX
	1739999999 Subt	total - Other												XXX							XXX	XXX
175999999 Totals 377,268,990 122,048,752 1,075,384 294,463,688 XXX 407,511,632 3,787,668 (549,255) (88,188,338) 11,392,012 XXX XXX			ents for SSAP I	No. 108 Derivat	ives																XXX	
	1759999999 Tota	als								377, 268, 990	122,048,752	1,075,384	294,463,688	XXX	407,511,632	3,787,668	(549,255	(88, 188, 338)		11,392,012	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

								Futur	e Contract	s Open as of t	he Current Stat	ement Date									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	High	nly Effective He	edges	18	19	20	21	22
				Description										15	16	17		Change in			. !
				of Item(s)												Change in		Variation			
				Hedged,												Variation	0	Margin		Hedge	
				Used For									Dools!			Margin Gain (Loss)	Cumulative Variation	Gain		Effectiveness	. !
				Income Generation	Schedule/	Type(s) of	Date of						Book/ Adjusted	Cumulative	Deferred	Used to	Variation Margin for	(Loss) Recognized		at Inception and at	Value of
Ticker	Number of	Notional		or	Exhibit		Maturity or		Trade	Transaction	Reporting	Fair	Carrying	Variation	Variation	Adjust Basis	All Other		Potential	Quarter-End	One (1)
Symbol	Contracts	Amount	Description	Replicated	Identifier	(a)	Expiration	Exchange	Date	Price	Date Price	Value	Value	Margin	Margin	of Hedged Item	Hedges		Exposure	(b)	Point
			able Annuity Guaran		108			5						, <u>, , , , , , , , , , , , , , , , , , </u>	J		J				
		- Variable Annui	ty Guarantees Under	SSAP No.108																	
Long Futures - I	ledging Uther		JUN 23 EMINI	1	1	1	1 1			I			1	1		1				ı	
	17		SP500	. Index Liab	N/A	Fauity/Index	06/16/2023.	BAMI -	.03/13/2023	3,895.5500	4.137.7500						205.870	205,870	168.038		
			JUN 23 EMINI	i		' '			1		,										
	2		. SP500	. Index Liab	N/A	Equity/Index.	. 06/16/2023.	BAML	03/15/2023	3,922.0000	4, 137.7500						21,575	21,575	19,769		,!
	19		JUN 23 EMINI SP500	. Index Liab	N/A	Fauity/Index	06/16/2023.	RAMI -	.03/15/2023	3,922.2500	4,137.7500						204,725	204,725	187,807		
			JUN 23 EMINI	. IIIUUX ETAD		Lquity/indox.		DAME					1	1			204,720	204,723	107 ,007		
	4		SP500	. Index Liab	N/A	Equity/Index.	06/16/2023.	BAML	03/15/2023	3,922.5000	4, 137.7500						43,050	43,050	39,538		,
	20		JUN 23 EMINI SP500	Index Liab	N/A	Equity/Index.	00/40/2022	DAMI	.03/15/2023	3.950.7500	4.137.7500						187.000	187,000	197.691		
	20		JUN 23 EMINI	. IIIUEX LIAU		Equity/index.	00/10/2023.	DAINL	03/13/2023	3,950.7500	4, 137 .7300			·				107,000	197,091		
	29		SP500	. Index Liab	N/A	Equity/Index.	06/16/2023.	BAML	.03/16/2023	3,995.2500	4, 137.7500						206,625	206,625	286,652		ļ
	.		JUN 23 EMINI	l	I		00/40/0000		00/04/0000	4 040 0000	4 407 7500								0.005		
	1		SP500. JUN 23 EMINI	. Index Liab	N/A	Equity/Index.	06/16/2023.	BAML	03/21/2023	4,010.0000	4,137.7500			· 			6,388	6,388	9,885		l
	23		SP500.	Index Liab.	N/A	Equity/Index	06/16/2023.	BAML -	.03/23/2023	3,967.2500	4,137.7500						196,075	196,075	227 ,345		
			JUN 23 EMINI		1	' '			1												
	13		JUN 23 EMINI	. Index Liab	N/A	Equity/Index.	06/16/2023.	BAML	03/23/2023	3,967.5000	4,137.7500						110,663	110,663	128,499		,)
	25		SP500.	Index Liab	N/A	Equity/Index.	06/16/2023	RAMI -	.03/23/2023	3,974.7500	4,137.7500						203,750	203,750	247 , 114		
			JUN 23 EMINI	İ		' '			İ					T				i i			
	34		SP500	. Index Liab	N/A	Equity/Index.	06/16/2023.	BAML	03/23/2023	3,977.2500	4,137.7500		ļ				272,850	272,850	336,075		!
	26		JUN 23 EMINI SP500	Index Liab.	N/A	Fauity/Index	.06/16/2023	RAMI -	03/24/2023	3,979.5000	4,137.7500						205,725	205,725	256,999		
	20		JUN 23 EMINI	. IIIUUX ETAD		Lquity/indox.		DAME			4, 137 .7300			·					200,000		·
	7		SP500	. Index Liab	N/A	Equity/Index.	06/16/2023.	BAML	_03/24/2023	4,002.0000	4, 137.7500						47,513	47 , 513 .	69 , 192		,
	71		JUN 23 EMINI SP500	Index Liab	N/A	Fauity/Indox	06/16/2023.	DAMI	.03/31/2023	4,120.5000	4,137.7500						61,238	61 220	701,804		
	/ '		JUN 23 EMINI	. IIIUEX LIAU		Equity/index.	00/10/2023.	DAML		4,120.5000	4, 137.7300		†	·							
	7		SP500	Index Liab	N/A	Equity/Index.	06/16/2023.	BAML	.03/31/2023	4, 138.2500	4, 137.7500						(175)	(175)	69, 192		ļ
1539999999 -	Long Futures - He	edging Other															1,972,870	1,972,870	2,945,600	XXX	XXX
Long Futures - F																					
Long Futures - (ncome Generation																				
	Long Futures - Su	ibtotal - Long Fil	tures											T		T	1,972,870	1,972,870	2 945 600	XXX	XXX
			iable Annuity Guara	intees Under SSAP No	. 108								1	·		-	1,012,010	1,012,010	2,010,000	7000	7001
Short Futures -	Hedging Effective	e – Variable Annu	ity Guarantees Unde	r SSAP No. 108																	
Short Futures -																					
Short Futures -	Replication Income Generation	1																			
Short Futures -		1																			
SSAP No. 108 Ad	ustments - Offset																				
			d Assets or Liabili	ties																	
	Subtotal - Hedgin	ng Other															1,972,870			XXX	XXX
1759999999	– I otals																1,972,870	1,972,870	2,945,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
00000001	2,324,953	(502,817)	1,822,136
Total Net Cash Deposits	2,324,953	(502,817)	1,822,136

(a)	Code Description of Hedged Risk(s)	

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

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

	T	Т	Odditicipalty i	_xposure for Defi		Open as of the O	urrent Statement	I			I	
1	2	3	Counterpa	rty Offset	Book	/Adjusted Carrying \	/alue		Fair Value		12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Value >0	Contracts With Fair Value <0	Collateral	Potential Exposure	Off-Balance Sheet Exposure
019999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		261,706,074	(168, 271, 365)	261,706,074	437,028,449	(260,398,381)	437,028,449		
Over-The-Counter NAIC 1 Designation												
BAML - FLOOR- BARCLAYS - FX-	YYYY					(516,450)			(516,450)			
JPM - FX- MS-FX-	YY	-			20, 405	(39,384)	0.570	20, 405	(39,384)	0.570		
UBS - FX- BAML - OPTION- BARCLAYS - OPTION-	YY	ү	25,217,427 1,970,000		32,195 18,558,202 1,038,972	(25,617)	6,578 18,558,202 1,038,972	32,195 26,708,476 2,742,795	(25,617)	6,578 1,491,049 772.795		
BNP PARIBAS - OPTION- CITI - OPTION-	YY	Y			5,838,236 5,838,236 38,549,252							
GS - OPTION- GS - OPTION-	Y	Y	28,112,002 280,000 40,430,000							48,353		
JSM - OPTION- ML - OPTION-	Y	Y	28,850,000 1,180,000		26,880,070 520,834			32,923,789		4,073,789 52,951		
MS - OPTION- SG - OPTION-	Y Y	Ý V	49,100,000 849,000		41,045,587 1,118,158		41,045,587	51,536,250		2,436,250 429,028		
TB-OPTION- UBS - OPTION-	ÝÝ	Ý Y								138,520		
WELLS FARGO - OPTION-	Υ	Ϋ	5,410,000		6,078,935		6,078,935	7 ,317 ,090		1,907,090		
029999999 - Total NAIC 1 Designation			201,517,029		188,580,506	(581,450)	188,554,890	220,203,054	(581,450)	18,714,553		
NAIC 2 Designation NAIC 3 Designation		·					<u> </u>	<u> </u>		<u> </u>		
NAIC 4 Designation												
NAIC 5 Designation NAIC 6 Designation												
Central Clearing-					13,942,211	(2,581,276)	11,360,935	13,942,211	(2,581,276)	11,360,935	22,721,870	22,721,870
079999999 - Total NAIC 6 Designation					13,942,211	(2,581,276)	11,360,935	13,942,211	(2,581,276)	11,360,935	22,721,870	22,721,870
099999999 Gross Totals			201,517,029		464,228,792	(171,434,091)	461,621,899	671,173,714	(263,561,107)	467,103,937	22,721,870	22,721,870
Offset per SSAP No. 64 Net after right of offset per SSAP No. 64					464,228,792	(171,434,091)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central								
Counterparty or								
Central	Type of Asset	CUSIP Identification				Book/Adjusted		Type of Margin (I, V or IV)
Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	(I, V or IV)
	-							
019999999 Total							XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or								
Counterparty or Central	Type of Asset	CUSIP				Book/Adjusted		Type of Margin
Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
						XXX		
						XXX		
						XXX		
		l				lxxx		
						XXX		
						XXX		
						XXX		
						XXX		
						XXX		
029999999 Total		·				XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

Reinvested Collateral Assets Owned Current Statement Date (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Asset page)

		ot reported in aggregate on Line 10 of the Asse			
1 CUSIP Identification	2 Description	3 4 NAIC Designation, NAIC Designation Modifier and Code SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value Matur	7 rity Dates
	nments – Issuer Obligations nments – Residential Mortgage–Backed Securities	,			
Bonds - U.S. Gover	nments - Commercial Mortgage-Backed Securities				
	nments - Other Loan-Backed and Structured Secur Governments - Issuer Obligations	rities			
Bonds - All Other	Governments - Residential Mortgage-Backed Secur				
	Governments - Commercial Mortgage-Backed Securi Governments - Other Loan-Backed and Structured				
Bonds - U.S. State	es, Territories and Possessions (Direct and Guar	ranteed) – Issuer Obligations			
		ranteed) - Residential Mortgage-Backed Securities ranteed) - Commercial Mortgage-Backed Securities			
Bonds - U.S. State	es, Territories and Possessions (Direct and Guar	ranteed) – Other Loan-Backed and Structured Securition			
		ossessions (Direct and Guaranteed) - Issuer Obligation Ossessions (Direct and Guaranteed) - Residential Mor			
Bonds - U.S. Polit	ical Subdivisions of States, Territories and Po	ossessions (Direct and Guaranteed) - Commercial Mort	gage-Backed Securities		
		ossessions (Direct and Guaranteed) - Other Loan-Back and all Non-Guaranteed Obligations of Agencies and A			ıs - İssuer
Obligations .	·				
	al Revenue and Special Assessment Ubligations a pe-Backed Securities	and all Non-Guaranteed Obligations of Agencies and A	uthorities of Governments	and Their Political Subdivision:	S -
		and all Non-Guaranteed Obligations of Agencies and A	uthorities of Governments	and Their Political Subdivision:	S -
Commercial Mortgage Bonds - U.S. Speci	al Revenue and Special Assessment Obligations a	and all Non-Guaranteed Obligations of Agencies and A	uthorities of Governments	and Their Political Subdivisions	s - Other
Loan-Backed and Str	ructured Securities	ignations			
BGH7HM-YM-9	MIDCAP SPV SR SEC TERM LOAN REFI	3.0		92410/2	29/2023
037833-EL-0	APPLE INCAPPLE INC	1.B FE1.B FE		4,805,48208/0 4,197,508 08/0	05/2061 08/2062
04352E-AB-1	ASCENSION HEALTH.	1.B FE	11,522,333	14,349,45711/ ⁻	15/2039
Bonds - Industrial	ds – Industrial and Miscellaneous (Unaffiliated and Miscellaneous (Unaffiliated) – Residential	Mortgage-Backed Securities	20,806,706	· · · · · ·	XXX
02660T-EK-5	AHM 2005-2 1A1	1.A FM	2,132,157	2,107,60209/2	25/2045
02660T-GS-6 126673-QR-6	ICWHEL 2004-S 1A	I I 1 A FM	I 840 169	I /96 925 I 02/1	25/2045 15/2030
126685-AF-3 36249B-AD-2	CWHEL 2005-D 2A	1.A FM	134,171	141,11611/	15/2035 25/2037
38174T-AE-6	GOCAP 2016-33A AR2.	1. A FM		130,000,00008/2	25/2033
45669W-AC-0 525221-EM-5	ILXS 2005-/N 1A1A	I I 1.A FM	I /13.229	I /6/.628 I 12/2	25/2037 25/2035
86359U-AE-9	SASC 2006-0P11 A5	1.A FM		40 , /39 04/2	25/2036
Bonds - Industrial	ds - Industrial and Miscellaneous (Unaffiliated and Miscellaneous (Unaffiliated) - Commercial) - Residential Mortgage-Backed Securities Mortgage-Backed Securities	131,825,947	140,295,874	XXX
Bonds - Industrial	T.M.: II (II (C.I. I I) OII I	Backed and Structured Securities			
000807-AS-6 000823-AQ-7	ABPCI 2019-5A BR	1.6 FE		1,950,000 04/2	20/2031 20/2032
000823-AS-3 00103C-AJ-8	ABPCI 2017-1A DR	1.F FE	915,529	1,000,00004/2	20/2032
00489T-AJ-5	ACR 2021-FL4 D	2 B FF	1 /122 956	1 550 000 1 12/-	18/2037
00500J-AG-8 00500J-AJ-2	ACRES 2021-FL2 C	1 1 G FF	I 473 553	476 125 I 01/	15/2037 15/2037
03328Q-BG-5	ANCHC 2015-6A DRR	2.B FE	2,517,672	2,750,00007/	15/2030
05492Q-AE-6 05493F-AJ-8	BDS 2021-FL7 E	1.A FE	927,600	1,000,00006/	16/2037 16/2036
05493N-AG-7 055731-AG-8	BDS 2021-FL9 D	2.A FE	2,412,459 4,646,202	2,600,000	16/2038 15/2036
055731-AJ-2	BSPDF 2021-FL1 D	2.B FE	5.429.700	6,000,00010/	15/2036
05587T-AG-1 05591X-AG-6	BSPRT 2019-FL5 C	1.C FE1.G FE1.G FE	2,927,658 7,926,607		09/2029 19/2038
05591X-AJ-0 055983-AE-0	BRSP 2021-FL1 D BSPRT 2022-FL8 B	2.B FE		4,200,00008/	19/2038 15/2037
055983-AJ-9	BSPRT 2022-FL8 D	2 B FF	10,277,124	11,000,00002/	15/2037
055984-AE-8 055984-AG-3	BSPRT 2022-FL9 AS BSPRT 2022-FL9 B	1.A FE1.D FE			15/2039 15/2039
055984-AJ-7 05601H-AJ-3.	BSPRT 2022-FL9 C	1.G FE	= ''	5,935,99107/	15/2039 15/2036
05608X-AG-7	BXMT 2020-FL3 C	1.G FE	2,837,142	3,000,00011/	15/2037
05618H-AA-3 06761M-AA-5	BABSN 2014-IA D	3.A FE	0,040,074		20/2025 15/2031
072917 - AE - 7	BXCMM 2022-1A B	1.C FE		1,000,00004/2	20/2035
072917-AG-2 103228-AE-2	BXCMM 2022-1A C	1.C FE	1,861,960 2,877,783	3,000,00004/2	20/2035 21/2035
103228-AJ-1 12434L-AA-2	BOYCE 2022-1A C	1.F FE		5,500,00004/2 750,084 02/3	21/2035
12434L - AG - 9	IBXMT 2020-FL2 C	1 1.G FE		1,805,80302/	16/2037
12434L-AJ-3 12550Y-AU-8	BXMT 2020-FL2 D. CIFC 2017-2A DR	1 2.C FE		1,000,00004/2	15/2037 20/2030
12551P-AE-2	CIFC 2012-2RA B. CIFC 2013-3RA A2.	1.A FE	2,944,035	3,000,00001/2	20/2028 24/2031
143109 - AQ - 9	CGMS 2016-4A BR	1 1 F FF	968,242	915,131 10/2	20/2027
14310Q-AA-6 14889J-AA-3	CGFM 2015-1A A11R CRMN 2014-2A D.		23,067,694 2,006,857		20/2031 18/2026
14889J-AC-9	CRMN 2014-2A E	5.C FE		480,76610/	18/2026
15672Q-AE-7 15674E-AC-6	CERB 2022-1A C	1.A FE	1,956,064	2,000,00004/	15/2034 15/2032
15674E-AE-2 15674J-AB-7.	CERB 2021-1A C	1 1 F FF		2,000,00004/	15/2032 15/2033
15674L - AE - 6	CERB 2021-2A C	1.G FE	2.935.507	3,150,00004/	15/2033
15674R-AG-8 24823D-AU-0	CERB 2021-5A A	1.G FE			22/2033 20/2028
30319Y-AG-3	FSRIA 2021-FL2 C	1.G FE			16/2038
30319Y-AJ-7 30326M-AG-0	FSRIA 2021-FL2 D	1.G FE	5,933,425	6,250,00001/	16/2027 19/2039
30327M-AA-2 30327M-AC-8	FSRIA 2022-FL5 A FSRIA 2022-FL5 AS	1.A FE		19,418,82606/	19/2037 19/2037
30327M-AE-4	FSRIA 2022-FL5 B.	1.D FE	3,442,334	3,455,78406/	19/2037
30327M-AG-9 34706C-AC-3	F\$RIA 2022-FL5 C FORT 2022-FL3 AS	1.A FE	00 447 470		19/2027 17/2026
34706C - AE - 9	FORT 2022-FL3 B	1.D FE	11,766,099	12 258 000 12/	17/2026
34960J-AU-9	FCO 2015-6A A2R	1.A FE		14,650,00010/	10/2030 15/2033
34961J-BE-3	FC0 2017-9A BR	1.C FE			
34961J-BE-3 34961J-BG-8	FC0 2017-9A BR. FC0 2017-9A CR.	1.G FE	15,956,285	17,250,00010/	15/2033
34961J-BE-3 34961J-BG-8 34961J-BJ-2 34961W-AJ-4	FCO 2017-9A CR	1.6 FE			15/2033 15/2033 15/2031
34961J-BE-3 34961J-BG-8 34961J-BJ-2	FC0 2017-9A CR	1.6 FE. 2.0 FE. 1.0 FE. 1.7 FE.			15/2033 15/2033

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E

1	2	3	gregate on Line 10 of the Asset pa	5	6	7
CUSIP			NAIC Designation, NAIC Designation Modifier and		Book/Adjusted	
Identification 38175B-AC-8	Description GOCAP 2018-36A B	Code	SVO Administrative Symbol	Fair Value 2,904,993	Carrying Value	Maturity Dates02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	4,726,500	5,000,000	02/05/2031
38175N-AC-2 38178E-AG-0	GOCAP 2015-25A BR		. 1.C FE	8,776,278 5,532,864	9,000,000 6,000,000	05/05/2030
38178G-AC-4	GOCAP 2020-49A BR		1.C FE	2,681,631	2,850,000	08/26/2033
38178G-AE-0 39809P-AG-0	GOCAP 2020-49A CRGSTNE 2021-FL3 C		.		3,150,000 2,000,000	08/26/2033 07/15/2039
40170F-AA-4	GPIM 2018-1A A1	1	1 A FF	18.003.442	18,500,000	01/15/2031
40171D-BG-4 40171D-BJ-8	GUGG 2019-1A BR		1.F FE		8,000,000 4,100,000	10/15/2032 10/15/2032
40390J-AJ-1	HGI 2021-FL2 E		2.C FE	957,432	1,050,000	09/19/2036
42704R - AG - 6 444838 - AG - 1	HERA 2021-FL1 C HULLS 2014-1A D		1.E FE		1,000,000 2,899,344	12/01/2037 10/18/2026
47047M-AQ-0	IJTWN 2013-2A BR		1.E FE	5,708,220	6,000,000	04/22/2030
48250R - BN - 5 48250V - AY - 3	KKR 12 BR2 KKR 13 CR		1.B FE	6,770,463 5,808,798	7 , 025 , 000 6 , 000 , 000	10/15/2030
482739-AH-2	KVK 2013-1A CR		1.B FE	4,009,285	4,048,750	01/15/2028
48275E - AE - 6 48275R - AG - 2	KREF 2022-FL3 B KREF 2021-FL2 C			9,573,940 4,671,010		02/15/2039
50190F-AC-5	LCCM 2021-FL3 AS.		1.A FE	3,408,912	3,438,491	11/15/2038
50202K - A J - 5 53946C - AE - 9	LCCM 2021-FL2 D LNCR 2021-CRE4 C				1,000,000 2,100,000	12/15/2038
53946J-AC-8	LNCR 2019-CRE2 AS.		1.A FE	10,338,486	9,634,289	05/15/2036
53946J-AG-9 53946M-AC-1	LNCR 2019-CRE2 C				7,669,468 1,063,060	05/15/2036 05/15/2028
53946M-AE-7	LNCR 2018-CRE1 B.		1.B FE	18,449,421	18,386,096	05/15/2028
53946M-AG-2 53946P-AJ-9	LNCR 2018-CRE1 C LNCR 2022-CRE7 D		1.F FE		9,812,636 4,000,000	05/15/2028
53947D-AG-1	LNCR 2019-CRE3 C		1.C FE		900,000	04/15/2034
53947X-AL-6 53948H-AJ-5	LNCR 2021-CRE5 D LNCR 2021-CRE6 D		2.B FE	2,690,052 5,347,572	3,000,000	06/15/2036
55284J-AE-9	MF1 2022-FL8 B	1	1 D FF 1	5.968.825 L	6,250,000	02/19/2037
55284J-AG-4 55821U-AE-4	MF1 2022-FL8 C. MDPK 2021-48A C.		1.G FE			02/19/2037 04/19/2033
55821U-AG-9	MDPK 2021-48A D		2.C FE	2,854,179	3,000,000	04/19/2033
55955K - AE - 4 55955K - AG - 9	MAGNE 2021-29A C		2.C FE	951.873	2,000,000 1,000,000	01/15/2034
59801W-AT-3	MIDO 2017-7A CR		1.F FE	436,552	421,294	07/15/2029
64134J-AE-3 64134J-AG-8	NEUB 2021-40A C		1.F FE	963,732 L	1,000,000	04/15/2033
65251P-AY-9	NSLP 2014-1A AR		. 1.A FE	45,726,452	46,255,148	04/25/2031
65251P - BA - 0 66858C - AE - 7	NSLP 2014-1A BR		. 1.C FE		6,000,000 1,165,599	04/25/2031 06/15/2031
66860C-AE-3	WOODS 2018-14BA B		. 1.C FE	17,229,888 L .	16,101,211	11/13/2031
67107K-BB-1 67578F-AE-7	OCP 2014-7A A2RR OCT49 2020-5A C				9,000,000	07/20/2029
67578F-AG-2	0CT49 2020-5A D		2.C FE	1,843,852	2,000,000	01/15/2033
69122D-AA-7 69290L-AG-2	OR 2019-1A A	1	1 A FF		36,500,000	05/20/2031 04/14/2038
69290L -AG -2 69290L -AJ -6	PFP 2021-7 C		1 (i th	942,601 3,728,834	3,999,800	04/14/2038
69290L - AL - 1 69701Y - AE - 2	PFP 2021-7 E		_ 2.B FE	1,114,500	1,197,607	04/14/2038
69701Y-AE-2 69701Y-AG-7	PSTAT 2021-1A B PSTAT 2021-1A C	1	1 G FF		2,000,000 1,000,000	04/20/2029
69702D-AE-7	PSTAT 2021-2A B. PARLI 2021-2A C.		1.D FE		1,724,462	05/20/2029
701631-AC-7 74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		2.B FE	24.070.550	5,000,000 5,000,000	08/20/2032
75574X-AE-5 75574X-AG-0	RCMT 2019-FL3 B		1.A FE	2,521,483 [2,523,721 6,907,000	03/25/2034
75574X-AG-0 76243N-AE-6	RCMT 2019-FL3 C		. 1.D FE	6,831,403 1,479,336	1,500,000	03/25/2034
76243N-AG-1 78485W-AC-3	RIAL 2022-FL8 CSTWD 2019-FL1 AS		1.G FE	21,776,942	22,100,000	01/19/2037
78485W-AC-3 78485W-AE-9	STWD 2019-FL1 B		1.C FE	978.956	1,929,024 973,298	07/15/2038
78485W-AG-4	STWD 2019-FL1 C		. 1.F FE	5,802,954	6,000,000	07/15/2038
85815C-AC-3 85816W-AE-4	STCR 2018-1A BSTCR 2014-1RA B		1.B FE	4,778,890 26,280,334	5,000,000 26,880,000	04/15/2031
86358E-RB-4	SAIL 2005-2 M2		1.A FM	60,216	60,576	03/25/2035
87159Q-AW-8 87249T-AG-9	SYMP 2014-14A ETICP 2018-IIA B		.		744,653	07/14/2026 04/20/2028
87276V - AC - 9 87970U - BA - 3	TRTX 2019-FL3 ASTELOS 2014-6A CR		.			09/15/2034
87970U-BA-3 88576P-AC-7	HENDR 2004-A A1			178,176	168,621	01/17/2027
92329Y - AN - 6 92329Y - AQ - 9	VENTR 2014-17A BRR		1 A FF	15,675,648	16,000,000	04/15/2027
92330L - AC - 5	VENTR 2014-17A CRRVENTR 2015-21A F		5.A FE	3,839,708	7,125,000 4,003,140	04/15/2027
92915U-AQ-7	VOYA 2017-2A CRWDMNT 2018-4A BR		2.B FE	4,753,854	5,250,000 7,000,000	06/15/2030
97988A-AL-3	WDMNT 2017-3A A1R		. 1.A FE	32,422,368	33,000,000	04/20/2034
BGH7F7 - TD - 0	PROJECT POMEGRANATE		1 G PI	3,567,090	3,567,090 2,435,489	09/15/2026
55285B-AC-9	ME1 2022-FL10 AS		1 A FF	38,610,507	38,820,411	09/15/2026
55285B-AG-0	MF1 2022-FL10 C BX 2022-PSB B		1.G FE	12,158,673	12,262,060	09/19/2037
05606D-AC-2 05606D-AS-7	BX 2022-PSB A		1.A FE	16,721,660	3,928,665 16,697,013	08/15/2039
06762Q-AA-5	BABSN LP-3A A	İ	1 A FF	2,004,386	1,991,332	07/20/2033
15674P - AA - 5 30328D - AA - 1	ESRIA 2022-FL6 A		1 A FF	33.693.116	956,861 33,771,062	07/23/2033
30328D-AC-7	IFSRIA 2022-FL6 AS		1.A FE	14,857,065	14,880,511	05/19/2037
30328D-AE-3 30328D-AG-8	FSRIA 2022-FL6 B		1.D FE	2,599,013 2,958,816	2,607,714 2,980,295	08/19/2037
55285B-AE-5	IME1 2022-FL10 B		1.D FE	7.894.600	7,965,347	09/19/2037
69702Q-AA-6 69702Q-AC-2	PSTAT 2022-5A A1		1.A FE		28,667,988 16,843,673	07/15/2035
94949F - AE - 3	WELF 2022-2A B		. 1.C FE	4,999,945	5,000,000	10/18/2035
40442A - AA - 7 48251B - AY - 6	HIT 2022-HI32 A KKR 16 A2R2		1.C FE		18,908,115	07/15/2039
92919M-AA-6	VOYA 2022-2A A		1 A FF	18,031,500	18,000,000	07/20/2034
92919M-AB-4 06762Q-AC-1	VOYA 2022-2A B. BABSN LP-3A B.		. 1.C FE	12,990,172	13,000,000 6,250,000	07/20/2034
69701N-AC-0	PSTAT 2022-2A A2		1.B FE	15,581,184	15,518,228	10/15/2030
929342-AB-9 29002A-AC-8	WMRK 2022-WMRK B ELM20 2022-7A B1		.		21,838,400 7,000,000	11/15/2035
29004J-AA-1	ELM19 2022-6A A		1.A FE	57,623,568	57,500,000	10/17/2034
29004J-AC-7	ELM19 2022-6A B1 FSRIA 2022-FL7 AS		. 1.C FE		1,700,000 9,926,150	10/17/2034
34961J-BC-7	FCO 2017-9A A2TR		1.A FE	2,199,534	2,141,496	10/19/2039
34964W-AE-2	FCBSL 2022-2A B.		1.B FE	5,844,900	6,000,000	10/18/2033
349927 - AE - 3 38178G - AA - 8	FCBSL 2022-3A B			4,948,490 14,594,265	5,000,000 5,000,846	12/20/2035
	HERA 2021-FL1 A			3,339,802	3,339,460	02/18/2038

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Asset page)

College	1	2	3	4	5	6	7
Decompose Deco	Identification		Code	SVO Administrative Symbol		Carrying Value	
Section 4 1, 200					40.957.032		
Section Sect		OR 2019-2A ALR		1.A FE	2,910,888		04/20/2033
Section Sect	53946P-AC-4	LNCR 2022-CRE7 AS.	l	1.A FE	4,104,676	4,046,326	01/17/2037
March Marc				1.A FE	16,105,213 2 013 048		
1.4 PK	40172P - AE - 2	GUGG 2022-2A B.	l	1.C FE	6.758.465 L	6.750.000	01/15/2035
December Color December D	010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A	l	1.A FE	7,461,727		
CORPT-A-1	010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC		1.A FE	8,708,490		08/01/2042
STATE STAT		AK ALASKA HSG FIN CORP 2019A		1.B FE	3,084,360		12/01/2039
SECOND S		AK ALASKA HSG FIN CORP 2019A		1.B FE	2,186,244		
CORD-1-4- MAPP 2014 16 16 16 16 16 16 16	03290A - AA - 8	ANCHF 2021-13A A		1.A FE	29 938 564 1	34.000.000	07/27/2039
CORDITAGE CORD		ANCHF 2021-13A A2		1.A FE	14,039,440 15,767,766	16,000,000	
SOST-9-1-2 Marke 2014-0-988 1.4 PE 1.2 P	03329T-AG-9	ANCHF 2016-4A AR		1.A FE	32,073,682	36,500,000	04/27/2039
STORY Sept. Sept		ANCHF 2018-5A BRR	l	1.A FE	12,919,566 L		
CHISPAN 1 6 6 7 6	******	ANCHE 2018-5A CRR		1.B FE	2,683,801		04/25/2036
March 1	041806 - RK - 8	TX KIPP TEXAS INC 2018		1.A FE	1,885,829	1,843,629	08/15/2033
March 1		TX KIPP TEXAS INC 2018		1.A FE			
CORPS Vis. CORPS Vis. CORPS	041806-RP-7	TX KIPP TEXAS INC 2018	l	1.A FE	2,212,750	2, 188, 022	08/15/2037
OFFICE STATE STA		TX KIPP TEXAS INC 2018ATLFAC 6.5 12/1/2028.		1.A FE		1,904,971	
1 FF	047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	3,050,970	2,992,005	12/01/2047
SOUTH 3-3-0.	100853-GH-7	BOS 0 9/15/2024		1.A FE	8,112,320	7,914,045	09/15/2024
22077-W-9	105933-AA-3	BRAVO 2023-NOM2 A1		1 A FF	4.772.391	4,766,473	05/25/2062
APPRICA No.	23327C-AA-9	DLS ABS CAPITAL TRUST	l	1.A FE	32,480,776	39,000,000	02/20/2044
1	24703P-AA-2	DELLWOOD AB 2008-1		1 A FF	18,274,788 21,383,794	23,000,000	
25077-02-1 District COUMPA, NODE 106 FOR 106 FOR 1.6 FE	248796-CQ-5	DNNHSG 2.15 11/01/2038	l	1.B FE	1,573,542	2,000,000	11/01/2038
SSC1-1-M-1 DIFF PRINKING SINE FROM PRIST 1 A FE 29.50,685 38.00,090 D275/57044 37.500 D75/57044 38.00,090 D75/57044 38.00,090 D75/57044 38.00,090 D75/57044 38.000,090 D75/57044 D	25477G-07-1	DISTRICT COLUMBIA INCOME TAX REV	İ	1 B FF			
1 1 1 1 1 1 1 1 1 1	25521T - AA - 1	DIV FINANCIAL SSNR FUNDING TRUST	İ	1.A FE	29,980,683	36,000,000	02/25/2044
1.14 1.15	3133EM-R9-5	FFCB 2.31 07/36 - 07/22		1.A FE	25,553,851	31,907,215	07/14/2036
14 Fe 2, 970, 692 35, 000, 000 11/20/2405 10/	313588-DW-2	FNMDN 0.0 04/03/2023		1 A FF			
Interesting 1,000	55356R - AA - 2	MSF A-1 TRUST		1.A FE	28,970,192	35,000,000	11/20/2043
International Content Inte	187466-CE-5 1049999999 - Bonds -	CLISCD 1.47 9/15/2025	her Loan-Backe	1.B FE			
Bonds - Hybrid Sourchies - Bissand Billipations	1109999999 - Bonds -				, , ,		
Bords - Hight of Securities - Secretarial Wortgage-Backed Securities		ies - Issuer Obligations			2,054,292,886	2,158,379,572	XXX
Bonds - Parent Substitutions and NTT Lates - Insure the property	Bonds - Hybrid Securit	ies – Residential Mortgage-Backed Securities					
Ends - Parent, Substituties and Affiliates - Issuer follogape-Backed Securities			S				
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities			l				
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued							
Bonds - SVI Gent Tree Funds - Subsidiar les and Affil Liade Bank Loans - Acquired				ities			
Bonds - Useff HateB ank Loans - Unaff HateB ank Loans - Manual	Bonds - Parent, Subsid	iaries and Affiliates - Affiliated Bank Loans	Acquired				
Bonds			y the SVO				
BGHSS-14-1 M. CHARL IE M. DELTA 200 OT 11. T.	Bonds - Unaffiliated B	ank Loans - Unaffiliated Bank Loans - Acquired					
BRIGELY 7-J -3 SURSOURCE STS (CDRA HYDRA) TI. 1C. 4.8 FE 970,759 973,964 12/11/2024				6			
B6H651 HI -1	BGH5BJ - 7J - 3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		4 B FF	970,759	973,984	12/11/2024
B6H5LB-PA-8, YAK MAT (YAK ACCESS LLC) 2 TLB CL. 6.5 1.395.000 9.7.500 .06/13/2026 B6H5PA-10-7. ALECEUS TECHNOLOGIES 1L TL. 5.5 B G 2.589.462 2.587.740 .09/15/2024 B6H5PA-10-7. ALECEUS TECHNOLOGIES 1L TL. 5.5 B G 2.589.462 2.587.740 .09/15/2024 B6H5PA-10-7. ALECEUS TECHNOLOGIES 1L TL. 4. C. 6.818.651 6.861.126 0.97/20/2025 B6H5PA-10-7. ALECEUS TECHNOLOGIES 1L TL. 4. C. 6.818.651 6.861.126 0.97/20/2025 B6H5PA-18-0. ACCTO (ATLAS) INTERMEDIATE) 1L TL. 4. C. 1.512.534 1.580.968 0.94/29/2025 B6H5PA-18-0. ACCTO (ATLAS) 11 REPVENDED. 4. C. 1.512.534 1.580.968 0.94/29/2025 B6H5PA-14-1 PLAPPOPER INC 1L TLB CL. 5. A FE 992.547 1.303.929 0.96/10/2026 B6H5PA-17-4. DEREN MARINE 1L TL. 5. B G 5.919.700 5.995.374 0.96/20/2026 B6H6PA-17-4 ALECEUS TECHNOLOGIES 1L TLB CL. 5. B G 1.880.160 1.880.160 1.885.777 0.96/20/2026 B6H6PA-17-4 ALECEUS TECHNOLOGIES 1L TLB CL. 4. B FE 1.461.086 1.454.242 1.476.442 1.476.		HIGHGATE 1L IL CLHEALTHCHANNELS INC 1L TL CL		5.B GI 5.A FE	9,494,293 L 2.793.642 L		
B6H69A-10-7	BGH5LB-PA-8	YAK MAT (YAK ACCESS LLC) 2L TLB CL	l	6.	1,395,000	97,500	06/13/2026
B6H62Y-NS-6 ACETO (ATLAS INTERMEDIATE) 1L TL	BGH5PA-1Q-7	ALEGEUS TECHNOLOGIES 1L TL		5.B GI			
B6H645-JT-4. DREW MARINE 1. TL.	BGH62V - NS - 6	ACETO (ATLAS INTERMEDIATE) 11 TI		4 C	6,818,551		
BGH659-CV-7. DAT IX BIDDO 1 TL B3. 5.B G 1.880,160 1.885,777 05/20/2026.	BGH63V - 43 - 1	PLAYPOWER INC 1L TLB CL		5.A FE	992,547	1 330 292	05/07/2026
BGH659-CX-3 DATIX BIDDO 2L TL TRANCHE 3 5.8 G 1,959,000 1,981,116 05/20/2027.	BGH64S-J1-4 BGH659-CV-7	DATIX BIDCO 1L TL B3		5.B GI			
B6H66A-C4-3 TENEO HOLDINGS LLC 1 T.LB CL	BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3.	l	5.B GI	1,959,000	1,981,116	05/20/2027
BGH66R-0A-5 SEAL FOR LIFE GLBL DUTCH FUR IT.	BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B FE	1,461,086	1,453,432	
BGH690-TX-3 BLUEF IN HOLDING (BLACK MTN) 1. T.	BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH FUR 11 TI		4 A PI	4,704,858	4,841,727	
BGH6B-MZ-3,	BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		5.B GI	5,506,556 L	5,834,250	09/04/2026
B6H6B4-38-2	BGH6B3-MZ-3 BGH6B4-2N-0	LIFELONG LEARNER (PSI) 1L TLB CL		5.B GI	13,502,119	14,454,390	
BGH6CC_LA-8. ACQUIA INC 1L TL 5.8 G 4.983,510 4.966,865 11/03/2025	BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL	l	5.B GI	5,552,709	5,982,717	10/20/2025
BGH6CC-ME-9. ACQUIA INC 1L REVOLVER FUNDED. 5.B GI 1.892,172 2,000,000 10/31/2025. BGH6ER-D8-7. CURRICULUM ASSOCIATES 1L TL CL 5.A 28,834,845 28,848,979 01/13/2027. BGH6H3-9P-4. HERSHA HOSP ITAL ITY (SOUTHPAW) 1L TL 5.B GI 1.763,602 1.771,120 03/02/2026. BGH6JD-14-5. LYTX 1L DDTL CL 2020 A&R FUNDED. 4.C 6.864,002 7,017,450 02/28/2026. BGH6JD-16-8. LYTX INC 1L TL CL 2020 A&R. 4.C YE 19,804,372 20,331,575 02/28/2026. BGH6MW-13-2. HAMILTON PROJECTS (PANDA) 1L TL 4.A FE 111,784,943 1.1	BGH6BJ-WV-6 BGH6CC-LA-8	LIFELONG (PSI)1L DDTLB FUNDED CLACQUIA INC 1L TL		5.B GI	1,858,192 4 983 510		
BGH6H3-9P-4 HERSHA HOSPITALITY(SOUTHPAW) 1L TL 5.B G 1.773,120 0.3702/2026	BGH6CC-ME-9	ACOLLA INC. 11 REVOLVER FUNDED		5 B GI	1,892,172	2,000,000	10/31/2025
BGH6JD-14-5	BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL	l	5.B GI	1,763,602	1,771,120	
BGH6NM-13-2	BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED	İ	4.C	6.864.002	7,017,450	02/28/2026
BGH6VF-BB-4. SOUTHERN VETER INARY PART 1L TL CL. 4. C FE 2, 375, 536 2, 2, 455, 0.09 10/05/2027. BGH6VS-UH-7. HELP AT HOME (HAH GROUP) 1L TL CL. 4. C FE 17, 653, 0.15 17, 918, 753 10/29/2027. BGH6WV-WF-2. CAPSTONE ACQUISITION 1L TL. 4. B PL. 13, 544, 1.07 13, 594, 534 10/29/2027. BGH6WV-MF-2. CAPSTONE ACQUISITION 1L DDTL FUND. 4. B PL. 795, 387 8.00, 442 11/12/2027. BGH6WY-NA-6. CAPSTONE ACQUISITION 1L DDTL FUND. 4. B PL. 795, 387 8.00, 442 11/12/2027. BGH6WY-TD-8. BGH6WY-TD-8. SYNDIGO 1L TL CL. 4. C FE 67, 905, 109 6.50, 30, 212 11/10/2027. BGH6WY-TD-8. SYNDIGO 1L TL CL. 4. C FE 9, 766, 598 10, 415, 822 12/10/2027. BGH6ZX-93-7. SEAL FOR LIFE USD 3RD INCR 1L TL. 4. A PL 7, 7771, 239 7, 709, 533 07/23/2025. BGH6ZX-93-7. SEAL FOR LIFE USD 3RD INCR 1L TL. 4. C FE 920, 975 985, 0.00 01/15/2028. BGH71C-R1-2. PIP 1L TL CL. 4. C FE 3, 376, 421 3, 393, 500 12/12/2028. BGH71C-R1-2. FIP 1L TL CL. 4. C FE 3, 376, 211 3, 375, 500 12/12/2028. BGH71R-7C-7. KRONOS (KIK) 1L TLB CL. 4. C FE 3, 3794, 214 3, 393, 500 12/12/2020.	BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		4.A FE	11,784,943	11,702,817	06/10/2027
BGH6WC-BX-1	BGH6VF-B9-4 BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C FE			
BGH6WY-M4-6	BGH6WC-8X-1	HELP AT HOME (HAH) 1L DDTL CL FUNDED		4.C FE	2,243,362	2,300,884	10/29/2027
BGH6X2-AX-9	BGH6WV - N4 - 6	CAPSTONE ACQUISITION 1L DDTL FUND.	l	4.B PL	13,544,197 795.387	800,442	
BGH6YV-TD-8	BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	67,905,109	68,530,212	11/10/2027
BGH6ZC-5D-5 DXP ENTERPRISES IL TLB 4.B FE 19,298,716 19,443,991 12/16/2027 BGH6ZX-93-7 SEAL FOR LIFE USD 3RD INCR 1L TL 4.A PL 7,771,239 7,709,533 07/23/2025 BGH70Y-8Z-1 WOMENS CARE 1L TL CL 4.C FE 920,975 985,000 01/15/2028 BGH71C-R1-2 PIP 1L TL CL 4.C FE 346,121 370,671 01/106/2028 BGH71R-7C-7 KRONOS (KIK) 1L TLB CL 4.C FE 3,794,214 3,937,500 12/22/2026	BGH6YV-TD-8	SYNDIGO 1L TL CL	İ	4.C FE	9,766,598	10,415,182	12/10/2027
BGH7/U-R1-2 PIP 1L TL CL	BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		4.B FE	19,298,716		12/16/2027
BGH71R-7C-7. KRONOS (KIK) 1L TLB CL	BGH70Y -8Z - 1	WUMENS CARE IL IL CL	1	14.U FE	920.975	985 000	01/15/2028
BGH71R-WP-0. MB2 1L ŤL CL. 17,062,827	BGH71C-R1-2 BGH71R-7C-7	PIP 1L IL CL KRONOS (KIK) 1L TLB CL		4.C FE	346,121 3.794 214	370,671 3 937 500	
		MB2 1L ŤL CĹ			17,062,827	17,122,428	

Reinvested Collateral Assets Owned Current Statement Date (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Asset page)

		orted in ago	regate on Line 10 of the Asset p			
1	2	3	4	5	6	7
			NAIC Designation, NAIC			
CUSIP			Designation Modifier and		Book/Adjusted	
Identification	Description	Code	SVO Administrative Symbol	Fair Value	Carrying Value	Maturity Dates
BGH71R-WR-6	MB2 1L DDTL CL FUNDED.		3.A PL		5,490,614	01/29/2027
BGH72H-0J-0	OIL CHANGER 1L TL		5.A		5,205,402	02/04/2027
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED				3,611,476	02/04/2027
BGH72K - TB - 9	ASCEND PERFORMANCE 1L TLB CL REFI		3.C FE	1 ,305 ,097	1,292,234	08/27/2026
	BIMINI GROUP 1L TL CL.		4.C	9,225,436	9,208,840	02/18/2026
BGH736-PL-1	FRANCHISE 1L TL		14.A FE	6,207,243	6,312,143	03/10/2026
BGH74V -BF -3	NAVACORD CORP 1L TL CL		4.A FE	1,464,547	1,981,976	03/27/2028
BGH76P-HQ-4	HIGHTOWER 1L TL CL		4.C FE	699,966	734,331	04/21/2028
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		4.B FE	525,5/4	602,229	04/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CLPABST (BLUE RIBBON) 1L TLB CL		4.A FE		122,288	04/28/2028
BGH77G-0R-9 BGH78H-8M-9	PABST (BLUE KIBBUN) IL ILB CL		4.6 FE	21,130,701	27 , 459 , 107 981 , 059	04/29/2028
BGH78H-8M-9 BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		4.6 PL	2 502 250	2,824,097	11/26/2025 06/04/2026
BGH/9J-YC-/ BGH79X-BE-7	ARCLINE (FAIRBANKS) 1L TL CL		4.B FE	10 270 272	19,144,729	06/14/2028
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		4.D FE		250.663	07/28/2028
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL				5 . 357 . 950	07/20/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		/ R FF	1 1/15 820		01/15/2027
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		/ B FF	23 818 600	23,596,412	08/13/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED.		/ R PI	6 354 524	6,411,220	01/29/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4 B FF	1 945 300	1,960,788	10/08/2028
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL.		1	12 063 838	12.689.620	10/08/2028
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		4 C FE	1 292 527	1,577,102	10/14/2028
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL.		4 B FF	6 934 984	7,010,038	10/26/2028
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR.		4 A PI	980 093	974.535	06/23/2025
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B PL	2.083.010	2,128,245	12/13/2028
BGH7MK - R7 - 8	KRONOS (KIK) 1L TL CL		4.C FE	3.368.080	3,415,815	12/22/2026
BGH7RH-HS-5	WEBER-STEPHEN 1L TL INCR CL		5.A FE	1,460,250	1,428,947	10/29/2027
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED.			332,386	340,909	12/29/2028
	Unaffiliated Bank Loans - Unaffiliated Bank Loan			462.101.065	477,875,399	XXX
	Unaffiliated Bank Loans - Subtotals - Unaffiliat			462,101,065	477,875,399	XXX
Bonds - Unaffiliated Co			•	, , , , , , , , , , , , , , , , , , , ,	,,	
	Total Bonds - Subtotals - Issuer Obligations			20,806,706	23,353,371	XXX
	Total Bonds - Subtotals - Residential Mortgage-B	acked Securit	ies	131.825.947	140.295.874	XXX
	Total Bonds - Subtotals - Other Loan-Backed and			1,901,660,233	1,994,730,327	XXX
	Total Bonds - Subtotals - Unaffiliated Bank Loan		50111103	462.101.065	477 .875 .399	XXX
	Total Bonds - Subtotals - Total Bonds	3		2,516,393,951	2,636,254,971	XXX
	cks – Industrial and Miscellaneous (Unaffiliated)	Dornotual	Droformed	2,510,595,951	2,030,234,971	
	cks - Industrial and Miscellaneous (Unaffiliated)					
	cks - Parent, Subsidiaries and Affiliates - Perpe					
	cks - Industrial and Miscellaneous (Unaffiliated)					
	- Industrial and Miscellaneous (Unaffiliated) -		leu			
	- Industrial and Miscellaneous (Unaffiliated) -	utner				
	- Mutual Funds - Designation Assigned by SVO	`				
	- Mutual Funds - Designation Not Assigned by SV					
	- Unit Investment Trusts - Designation Assigned					
	- Unit Investment Trusts - Designation Not Assig					
	- Closed-End Funds - Designation Assigned by SV					
	- Closed-End Funds - Designation Not Assigned by	/ 500				
	- Exchange Traded Funds					
	- Parent, Subsidiaries and Affiliates - Publicly	/ fraded				
	- Parent, Subsidiaries and Affiliates - Other					
Real Estate (Schedule						
	Estate (Schedule B type)					
Other Invested Assets	(Schedule BA type)					
Short-Term Invested As:						
Cash (Schedule E, Part						
Cash Equivalents (Scher						
Other Assets						
9999999999 Totals			I	2,516,393,951	2,636,254,971	XXX
				2,0.0,000,001	2,000,201,011	

General Interrogatories:

I otal activity for the year to date	Fair Value \$126,906,992	Book/Adjusted Carrying Value	\$264,791,287
Average balance for the year to date	Fair Value \$2,452,940,455	Book/Adjusted Carrying Value	\$2,503,859,327

SCHEDULE E - PART 1 - CASH

1	Month End Depository Balances										
Amount of Interest Amount		1					Book E	Balance at End of	of Each	9	
Sept Equal (Content of Content		Depository	Code	of	Interest Received During Current	Interest Accrued at Current Statement	6	7	8	*	
State of the Vert For for for New York We 1,186,000 1,778,600 1,778,600 1,786,000 1,78	Open Depositories						•	•			
See Instructions - Open Depositories	Bank of New York Mellon Bank of America Wells Fargo 0199998 Deposits in not exceed the al	New York, NY. New York, NY. Sioux Falls, SD. 1 depositories that do					1,486,661 3,058,015 (71,469,312)	1,786,461 8,192,940 (42,235,223)	1,215,654 7,633,029 (92,835,350)	XXX	
Degree Total Death on Deposit	(See Instructions	s) – Open Depositories			055 085		27,670	29,128	(85,597)		
0499999 Cash in Company's Office XXX XXX XXX XXX XXX XXX XXX XXX XXX X											
0499999 Cash in Company's Office XXX XXX XXX XXX XXX XXX XXX XXX											
0499999 Cash in Company's Office XXX XXX XXX XXX XXX XXX XXX XXX XXX X	0399999 Total Cash on Depos	it	XXX	XXX	955,985		272,745,538	321,890,443	253,150,007	XXX	
	0499999 Cash in Company's Of		XXX	XXX	XXX	XXX				XXX	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments	C)When Fh	1 OT CHIPPONT	CHIARTOR

		S	how Investments Ow	ned End of Current Quart	er			
1	2	3	4	5	6	7	8	9
•	_		Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
	ments - Issuer Obligations	Code	Acquired	interest	Date	Carrying value	Due & Accided	Duning Teal
XXX	FHLBDN 0.0 04/27/2023		03/20/2023	4.67	304/27/2023	1,993,283 [3,100
XXX	FNMDN 0.0 04/03/2023		03/31/2023	4.00				6,110
				4.00	1104/03/2023			
	ds - U.S. Governments - Issuer Obligations					57,000,584		9,210
	mments - Residential Mortgage-Backed Securities							
	ments - Commercial Mortgage-Backed Securities							
	ments – Other Loan-Backed and Structured Securities							
	ds - U.S. Governments - Subtotals - U.S. Government Bonds					57,000,584		9,210
	Governments – Issuer Obligations							
Bonds - All Other G	Governments – Residential Mortgage-Backed Securities							
	Sovernments - Commercial Mortgage-Backed Securities							
Bonds - All Other Go	Sovernments - Other Loan-Backed and Structured Securities							
Bonds - U.S. States	s. Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							
Bonds - U.S. States	s, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securiti	es						
BondsS. States.	Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities							
	Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Sec							
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obl							
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residentia		d Securities					
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial							
	cal Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan							
	Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies			r Dolitical Subdivisions	ccuar Abligations			
	Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies					akad Capuritian		
	Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies							
	Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies							
		and Authorities	or governments and men	r Political Subdivisions - 0	ther Loan-backed and s	tructured Securities		
	and Miscellaneous (Unaffiliated) - Issuer Obligations							
	and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
Bonds - Industrial a	and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
	and Miscellaneous (Unaffiliated) – Other Loan-Backed and Structured Securities							
	ırities - Issuer Obligations							
	rities – Residential Mortgage-Backed Securities							
	rities – Commercial Mortgage-Backed Securities							
	rities – Other Loan-Backed and Structured Securities							
	osidiaries and Affiliates Bonds – Issuer Obligations							
Bonds - Parent, Subs	osidiaries and Affiliates Bonds – Residential Mortgage-Backed Securities							
Bonds - Parent, Subs	osidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
	osidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
Bonds - Parent, Subs	osidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued							
Bonds - Parent, Subs	osidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired							
Bonds - SVO Identif	ied Funds - Exchange Traded Funds - as Identified by the SVO							
	ed Bank Loans - Unaffiliated Bank Loans - Issued							
	ed Bank Loans - Unaffiliated Bank Loans - Acquired							
	ds - Total Bonds - Subtotals - Issuer Obligations				I	57,000,584		9.210
	ds - Total Bonds - Subtotals - Pasaci Obrigations ds - Total Bonds - Subtotals - Bonds					57,000,584		9.210
Sweep Accounts	עט - וטנמו שטוועס - טעטגעעמוס - שטוועס					Ji ,000,304		9,210
	Mutual Funds - as Identified by SVO							
All Other Money Mark	KEL MULUAL FUNGS							
Qualified Cash Pools								
Other Cash Equivale								
860999999 Tota	al Cash Equivalents					57,000,584		9,210
					<u> </u>			