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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

MIDLAND NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 00431 (Current Period), 00431 (Prior Period) NAIC Company Code 66044 Employer's ID Number 46-0164570

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

Country of Domicile United States

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

Incorporated/Organized 08/30/1906 Commenced Business 09/04/1906

Statutory Home Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number)

Mail Address 8300 Mills Civic Parkway (Street and Number or P.O. Box), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number)

Internet Web Site Address www.midlandnational.com

Statutory Statement Contact Daniel E Edsen (Name), 515-440-5500 (Area Code) (Telephone Number) (Extension)

DEDSEN@SFGMEMBERS.COM (E-mail Address), 877-586-0249 (FAX Number)

OFFICERS

Name	Title	Name	Title
Esfandyar Eruch Dinshaw	President, Chairman and Chief Executive Officer	Amy Elizabeth Teas #	SVP, General Counsel & Secretary
David Christopher Attaway	SVP, Chief Financial Officer & Treasurer	Eric Yung Hsi Lin	SVP & Corporate Actuary

OTHER OFFICERS

Gerald Robert Blair #	President, Sammons Life Insurance Group	William Leo Lowe	President, Sammons Institutional Group
Joseph Edward Paul #	President, Sammons Corporate Markets	Teri Lee Ross	President, Shared Services
Robert Ray TeKolste	President, SIAG	Anne Margaret Cooper	SVP & Chief Human Resources Officer
John David Melvin	SVP & Chief Investment Officer		

DIRECTORS OR TRUSTEES

Darron Kelly Ash	Willard Bunn III	James Roderick Clark	Thomas Joseph Corcoran Jr.
Esfandyar Eruch Dinshaw	George Ashton Fisk	William Denby Heinz	William Leo Lowe
Michael Milo Masterson	Robert Ray TeKolste	Susan Twine Deakins	

State of Iowa
ss
County of Dallas

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

Esfandyar Eruch Dinshaw	Amy Elizabeth Teas	David Christopher Attaway
President, Chairman and Chief Executive Officer	SVP, General Counsel & Secretary	SVP, Chief Financial Officer & Treasurer

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

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

Subscribed and sworn to before me this 17th day of Oct, 2023

DEBRA KAY NEFF
Commission Number 805620
My Commission Expires
August 01, 2026

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	54,210,851,692		54,210,851,692	56,710,123,555
2. Stocks:				
2.1 Preferred stocks	1,121,357,224		1,121,357,224	1,653,807,222
2.2 Common stocks	686,666,138		686,666,138	573,916,613
3. Mortgage loans on real estate:				
3.1 First liens	3,727,831,292		3,727,831,292	3,835,424,685
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	99,054,287		99,054,287	99,050,132
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ 500,700,837), cash equivalents ($ 1,159,279,291) and short-term investments ($ 0)	1,659,980,128		1,659,980,128	722,449,894
6. Contract loans (including $ premium notes)	512,901,180	1,500,917	511,400,263	459,745,073
7. Derivatives	626,499,491		626,499,491	621,508,375
8. Other invested assets	4,537,292,362	81,517	4,537,210,844	3,807,546,394
9. Receivables for securities	29,408,780		29,408,780	4,686,220
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	16,489,565	0	16,489,565	18,178,710
12. Subtotals, cash and invested assets (Lines 1 to 11)	67,228,332,138	1,582,434	67,226,749,704	68,506,436,873
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	616,677,427		616,677,427	621,056,677
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	20,543,908	16,222,274	4,321,634	6,367,309
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	162,093,792		162,093,792	163,518,891
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	23,415,278	10,512,736	12,902,542	17,102,405
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	45,968,937		45,968,937	59,117,091
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	238,459,385		238,459,385	113,464,193
18.2 Net deferred tax asset	584,608,155	211,823,119	372,785,036	387,694,184
19. Guaranty funds receivable or on deposit	530,564		530,564	580,400
20. Electronic data processing equipment and software	58,175,284	53,658,161	4,517,123	4,760,903
21. Furniture and equipment, including health care delivery assets ($)	980,903	980,903	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	18,734,881		18,734,881	9,372,910
24. Health care ($) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	1,974,520,379	80,401,908	1,894,118,471	1,753,475,811
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	70,973,041,033	375,181,535	70,597,859,498	71,642,947,648
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,390,903,137		6,390,903,137	6,170,040,229
28. Total (Lines 26 and 27)	77,363,944,169	375,181,535	76,988,762,635	77,812,987,877
DETAILS OF WRITE-INS				
1101. Receivable from central clearing house	16,489,565		16,489,565	18,178,710
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	16,489,565	0	16,489,565	18,178,710
2501. Company owned life insurance	1,818,315,715		1,818,315,715	1,733,482,906
2502. Admitted disallowed IMR	95,375,333	21,277,530	74,097,802	18,230,885
2503. Miscellaneous assets	56,730,295	56,730,295	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	4,099,037	2,394,082	1,704,954	1,762,021
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,974,520,379	80,401,908	1,894,118,471	1,753,475,811

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 43,602,165,606 less $ included in Line 6.3 (including $ 680,155,757 Modco Reserve)	43,602,165,606	45,320,986,445
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	23,763	23,763
3.	Liability for deposit-type contracts (including $ Modco Reserve)	470,113,742	479,550,292
4.	Contract claims:		
	4.1 Life	261,358,404	251,299,524
	4.2 Accident and health	247,951	247,951
5.	Policyholders' dividends/refunds to members $ 815 and coupons $ due and unpaid	815	338
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)	654,019	670,698
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		0
	6.3 Coupons and similar benefits (including $ Modco)	1,150	1,004
7.	Amount provisionally held for deferred dividend policies not included in Line 6		0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	2,478,025	2,329,169
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		0
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		0
	9.3 Other amounts payable on reinsurance, including $ 6,775,362 assumed and $ 26,895,920 ceded	33,671,282	26,065,446
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ 5,729 and deposit-type contract funds $	5,729	2,430,484
11.	Commissions and expense allowances payable on reinsurance assumed		0
12.	General expenses due or accrued	129,669,860	130,541,137
13.	Transfers to Separate Accounts due or accrued (net) (including $ (29,703,298) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(43,480,657)	(47,452,603)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,835,514	5,212,783
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		0
15.2	Net deferred tax liability		0
16.	Unearned investment income	1,296,578	1,300,640
17.	Amounts withheld or retained by reporting entity as agent or trustee	818,724	789,732
18.	Amounts held for agents' account, including $ 798,793 agents' credit balances	798,793	429,357
19.	Remittances and items not allocated	88,434,249	171,540,662
20.	Net adjustment in assets and liabilities due to foreign exchange rates		0
21.	Liability for benefits for employees and agents if not included above	188,107	194,120
22.	Borrowed money $ and interest thereon $ 4,901,918	4,901,918	0
23.	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	673,637,567	590,240,675
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 686,429,299) reinsurers	8,762,300,495	7,592,612,985
	24.04 Payable to parent, subsidiaries and affiliates	2,307,041	2,287,961
	24.05 Drafts outstanding		0
	24.06 Liability for amounts held under uninsured plans		0
	24.07 Funds held under coinsurance	3,567,970,731	3,788,005,085
	24.08 Derivatives	247,902,639	286,138,170
	24.09 Payable for securities	21,258,833	182,502,875
	24.10 Payable for securities lending	4,615,919,500	4,805,897,135
	24.11 Capital notes $ and interest thereon $		0
25.	Aggregate write-ins for liabilities	3,350,725,756	3,344,248,582
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	65,798,206,136	66,938,094,410
27.	From Separate Accounts statement	6,063,676,539	5,809,648,708
28.	Total liabilities (Lines 26 and 27)	71,861,882,674	72,747,743,118
29.	Common capital stock	2,549,439	2,549,439
30.	Preferred capital stock		0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	1,237,000,000	1,237,000,000
33.	Gross paid in and contributed surplus	793,927,235	793,927,235
34.	Aggregate write-ins for special surplus funds	74,097,802	0
35.	Unassigned funds (surplus)	3,019,305,483	3,031,768,084
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		0
	36.2 shares preferred (value included in Line 30 $)		0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 327,226,598 in Separate Accounts Statement)	5,124,330,521	5,062,695,320
38.	Totals of Lines 29, 30 and 37	5,126,879,960	5,065,244,759
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	76,988,762,635	77,812,987,877
	DETAILS OF WRITE-INS		
2501.	FHLB advances	3,072,795,000	3,072,795,000
2502.	Derivative collateral liability	155,383,002	151,286,244
2503.	Agent non-qualified deferred compensation	86,366,889	81,500,377
2598.	Summary of remaining write-ins for Line 25 from overflow page	36,180,864	38,666,961
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,350,725,756	3,344,248,582
3101.			0
3102.			0
3103.			0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	Admitted disallowed IMR	74,097,802	0
3402.			0
3403.			0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	74,097,802	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,892,037,346	3,018,090,392	3,993,817,583
2.	Considerations for supplementary contracts with life contingencies	8,942,028	7,195,381	8,164,120
3.	Net investment income	1,728,078,141	1,678,849,268	2,188,895,552
4.	Amortization of Interest Maintenance Reserve (IMR)	(7,169,486)	14,282,490	(5,181,005)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	43,517,164	53,666,587	60,357,741
6.	Commissions and expense allowances on reinsurance ceded	236,351,486	313,920,862	449,423,408
7.	Reserve adjustments on reinsurance ceded	(216,104,141)	(268,965,085)	(303,635,689)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	22,409,842	23,756,535	30,995,175
	8.2 Charges and fees for deposit-type contracts		0	0
	8.3 Aggregate write-ins for miscellaneous income	110,795,101	57,171,311	70,056,269
9.	Totals (Lines 1 to 8.3)	4,818,857,481	4,897,967,742	6,492,893,155
10.	Death benefits	297,786,179	301,947,562	405,220,661
11.	Matured endowments (excluding guaranteed annual pure endowments)	649,684	379,557	748,798
12.	Annuity benefits	542,722,291	468,682,558	624,461,208
13.	Disability benefits and benefits under accident and health contracts	1,827,227	1,764,160	2,260,017
14.	Coupons, guaranteed annual pure endowments and similar benefits		0	0
15.	Surrender benefits and withdrawals for life contracts	4,150,512,574	1,497,290,163	2,074,912,734
16.	Group conversions		0	0
17.	Interest and adjustments on contract or deposit-type contract funds	21,111,657	20,665,679	26,633,490
18.	Payments on supplementary contracts with life contingencies	12,902,976	12,761,553	16,819,253
19.	Increase in aggregate reserves for life and accident and health contracts	(1,718,820,839)	1,083,203,832	1,392,760,991
20.	Totals (Lines 10 to 19)	3,308,691,749	3,386,695,064	4,543,817,152
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	353,594,842	367,731,312	498,509,565
22.	Commissions and expense allowances on reinsurance assumed	770,774	964,644	1,170,982
23.	General insurance expenses and fraternal expenses	244,519,784	216,321,743	299,285,296
24.	Insurance taxes, licenses and fees, excluding federal income taxes	27,734,927	54,397,343	61,870,224
25.	Increase in loading on deferred and uncollected premiums	1,152,432	6,676,443	960,508
26.	Net transfers to or (from) Separate Accounts net of reinsurance	48,621,481	85,983,750	101,004,855
27.	Aggregate write-ins for deductions	320,932,222	214,460,555	307,687,345
28.	Totals (Lines 20 to 27)	4,306,018,213	4,333,230,855	5,814,305,928
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	512,839,268	564,736,887	678,587,227
30.	Dividends to policyholders and refunds to members	477,520	494,631	643,908
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	512,361,748	564,242,256	677,943,319
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	40,356,285	110,215,925	131,395,667
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	472,005,463	454,026,331	546,547,652
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (85,066,206) (excluding taxes of $ (24,599,963) transferred to the IMR)	(225,483,805)	(21,902,688)	(32,478,413)
35.	Net income (Line 33 plus Line 34)	246,521,658	432,123,643	514,069,239
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	5,065,244,759	5,248,442,313	5,248,442,313
37.	Net income (Line 35)	246,521,658	432,123,643	514,069,239
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 33,405,270	100,426,894	(266,336,725)	(286,337,455)
39.	Change in net unrealized foreign exchange capital gain (loss)	10,136,636	(13,677,319)	(13,137,807)
40.	Change in net deferred income tax	(12,427,135)	47,142,463	80,468,316
41.	Change in nonadmitted assets	(18,032,147)	(83,947,579)	(144,043,043)
42.	Change in liability for reinsurance in unauthorized and certified companies		0	246,352
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44.	Change in asset valuation reserve	(83,396,892)	152,668,632	99,352,583
45.	Change in treasury stock		0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	80,321,186	(10,000,000)	(10,000,000)
47.	Other changes in surplus in Separate Accounts Statement	(76,682,086)	10,000,000	10,000,000
48.	Change in surplus notes		200,000,000	200,000,000
49.	Cumulative effect of changes in accounting principles		0	0
50.	Capital changes:			
	50.1 Paid in		0	0
	50.2 Transferred from surplus (Stock Dividend)		0	0
	50.3 Transferred to surplus		0	0
51.	Surplus adjustment:			
	51.1 Paid in		0	0
	51.2 Transferred to capital (Stock Dividend)		0	0
	51.3 Transferred from capital		0	0
	51.4 Change in surplus as a result of reinsurance	(49,232,912)	(49,547,201)	(66,062,934)
52.	Dividends to stockholders	(136,000,000)	(375,000,000)	(574,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	6,247,194
54.	Net change in capital and surplus (Lines 37 through 53)	61,635,201	43,425,914	(183,197,554)
55.	Capital and surplus as of statement date (Lines 36 + 54)	5,126,879,960	5,291,868,226	5,065,244,759
	DETAILS OF WRITE-INS			
08.301.	Company owned life insurance	84,832,809	29,417,816	33,002,180
08.302.	Reinsurance experience refund	18,072,944	22,530,951	28,443,983
08.303.	Separate account fund revenues	7,540,764	7,757,928	10,334,700
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	348,584	(2,535,383)	(1,724,594)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	110,795,101	57,171,311	70,056,269
2701.	Funds withheld coinsurance - ceded	293,369,317	151,754,775	254,134,701
2702.	Transfer to IMR - ceded	17,447,593	52,050,938	39,326,574
2703.	Reinsurance ceded risk charge	9,797,748	10,363,770	14,009,902
2798.	Summary of remaining write-ins for Line 27 from overflow page	317,564	291,072	216,168
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	320,932,222	214,460,555	307,687,345
5301.	OPEB SSAP92 adjustment		0	6,247,194
5302.			0	0
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	6,247,194

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,900,264,359	3,022,489,215	3,996,937,407
2. Net investment income	1,654,312,739	1,492,323,613	1,974,328,300
3. Miscellaneous income	268,511,374	307,861,644	431,044,137
4. Total (Lines 1 to 3)	4,823,088,472	4,822,674,472	6,402,309,844
5. Benefit and loss related payments	5,217,723,871	2,562,762,693	3,421,869,446
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	45,616,966	79,430,399	95,056,823
7. Commissions, expenses paid and aggregate write-ins for deductions	945,900,209	852,693,337	1,165,496,991
8. Dividends paid to policyholders	493,722	508,474	661,530
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	55,685,309	243,116,641	270,970,841
10. Total (Lines 5 through 9)	6,265,420,077	3,738,511,543	4,954,055,631
11. Net cash from operations (Line 4 minus Line 10)	(1,442,331,605)	1,084,162,929	1,448,254,213
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,573,100,913	9,786,501,115	11,537,942,203
12.2 Stocks	507,254,550	324,238,069	386,777,076
12.3 Mortgage loans	297,321,590	602,059,630	701,629,918
12.4 Real estate	0	0	0
12.5 Other invested assets	231,865,130	234,088,818	268,929,280
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(41)	(22,989)	(22,989)
12.7 Miscellaneous proceeds	1,689,146	0	177,683
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,611,231,289	10,946,864,643	12,895,433,171
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,127,587,618	13,075,468,715	15,668,479,580
13.2 Stocks	217,255,973	259,873,413	225,116,403
13.3 Mortgage loans	199,161,100	662,601,350	873,182,485
13.4 Real estate	1,973,940	190,063	1,510,231
13.5 Other invested assets	934,506,198	717,372,418	911,304,260
13.6 Miscellaneous applications	214,706,421	98,876,918	99,650,466
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,695,191,248	14,814,382,877	17,779,243,425
14. Net increase (or decrease) in contract loans and premium notes	51,655,191	31,491,843	42,879,216
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,864,384,850	(3,899,010,077)	(4,926,689,471)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	200,000,000	200,000,000
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(23,453,673)	(79,094,410)	(123,117,668)
16.5 Dividends to stockholders	136,000,000	375,000,000	574,000,000
16.6 Other cash provided (applied)	674,930,662	1,643,255,232	2,644,152,992
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	515,476,989	1,389,160,823	2,147,035,324
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	937,530,234	(1,425,686,325)	(1,331,399,934)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	722,449,894	2,053,849,828	2,053,849,828
19.2 End of period (Line 18 plus Line 19.1)	1,659,980,128	628,163,503	722,449,894

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

20.0001. Capitalized interest (operating)	(44,267,744)	(21,741,193)	(31,369,576)
20.0002. Capitalized interest (investing)	44,267,744	21,741,193	31,369,576

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life		0	0
2. Ordinary life insurance	935,209,379	2,070,867,138	2,407,270,346
3. Ordinary individual annuities	3,172,736,926	3,627,794,536	5,218,233,666
4. Credit life (group and individual)		0	0
5. Group life insurance	16,353,661	15,794,120	26,534,348
6. Group annuities	393,924,171	192,460,792	608,364,715
7. A & H - group		2,218	0
8. A & H - credit (group and individual)		0	0
9. A & H - other	1,837	0	25,610
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	4,518,225,974	5,906,918,805	8,260,428,685
12. Fraternal (Fraternal Benefit Societies Only)		0	0
13. Subtotal (Lines 11 through 12)	4,518,225,974	5,906,918,805	8,260,428,685
14. Deposit-type contracts	101,895,539	91,953,357	110,337,854
15. Total (Lines 13 and 14)	4,620,121,514	5,998,872,162	8,370,766,538
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MIDLAND NATIONAL LIFE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Midland National Life Insurance Company ("Midland National" or "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, Iowa, as follows:

1. Iowa Bulletin 07-06 – In September 2006 the Commissioner of Insurance of the State of Iowa issued Bulletin 07-06 that allows a prescribed practice for Iowa domiciled companies. This prescribed practice instructs insurance companies to use other than market value for assets held in separate accounts where general account guarantees are present on such separate accounts. Based on this the Company adopted Bulletin 07-06 in 2006 and presents the assets on its BOLI, PRT and RILA Separate Account at book value. The impact of applying this prescribed practice had no impact on 2023 statutory net income; however, Capital and Surplus as of September 30, 2023 is increased by $448,150,840 as a result of this prescribed practice. The impact of applying this prescribed practice had no impact on 2022 statutory net income; however, Capital and Surplus as of December 31, 2022 is increased by $358,693,642 as a result of this prescribed practice.

2. 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. The impact of applying this prescribed practice decreased the Company's statutory net income for the nine months ended September 30, 2023 by $77,800,236 and the cumulative effect on Capital and Surplus at September 30, 2023 was a decrease of $6,185,127. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by $306,761,783 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of $71,615,109.

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 September 30, 2023 is $16,355,832 which offsets the portion of investment income on furtures 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 of $22,540,960 would have been established as of September 30, 2023 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this 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 $71,615,109 for the nine months ended September 30, 2023 and there was no cumulative impact on the Company's Capital and Surplus at September 30, 2023. The voluntary reserve established as of December 31, 2022 was $0 as the timing mismatch between the futures and the hedged liabilities resulted in a $1,370,214 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 mismatch between futures and hedged liabilities would have resulted in a $72,985,323 decrease to the Company's statutory net income and surplus. The impact of applying this 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 an increase to the Company's statutory net income of $71,615,109 for the twelve months ended December 31, 2022 and increased the Company's Capital and Surplus by $71,615,109 at December 31, 2022. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

3. 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 nine months ended September 30, 2023 by $263,079 and the cumulative effect on Capital and Surplus at September 30, 2023 was an increase of $20,439,523. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2022 by $1,247,232 and the cumulative effect on Capital and Surplus at December 31, 2022 was an increase of $20,176,644.

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 Page	F/S Line #		2023		2022
NET INCOME							
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	246,521,658	$	514,069,239
(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	$	(77,800,236)	$	306,761,783
Deferral of 2012 Annuity Mortality Table	51,00	4	19	$	263,079	$	1,247,232
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	324,058,815	$	206,060,224
SURPLUS							
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	5,126,879,960	$	5,065,244,759
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
Book value of Separate Account assets	00	2	27	$	448,150,840	$	358,693,642
Economic hedge of call option derivative assets	86,51,00	3	1	$	(6,185,127)	$	71,615,109
Deferral of 2012 Annuity Mortality Table	51,00	3	1	$	20,439,523	$	20,176,444
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	4,664,474,724	$	4,614,759,563

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

No change.

C. Accounting Policy

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.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. 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.

		(1)	(2)		(3)
		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value 1 - (2a + 2b)
			(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter					
a.	Intent to sell	$ 172,421,677	$ 1,532,301	$	$ 170,889,376
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$ 0
c.	Total 1st Quarter (a+b)	$ 172,421,677	$ 1,532,301	$ 0	$ 170,889,376
OTTI recognized 2nd Quarter					
d.	Intent to sell	$ 85,406,329	$ 1,821,503	$	$ 83,584,826
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	$ 37,712,313	$ 4,560,364	$	$ 33,151,949
f.	Total 2nd Quarter (d+e)	$ 123,118,642	$ 6,381,867	$ 0	$ 116,736,775
OTTI recognized 3rd Quarter					
g.	Intent to sell	$ 54,424,526	$ 6,044,767	$	$ 48,379,759
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	$ 2,810,729	$ 1,107,947	$	$ 1,702,782
i.	Total 3rd Quarter (g+h)	$ 57,235,255	$ 7,152,714	$ 0	$ 50,082,541
OTTI recognized 4th Quarter					
j.	Intent to sell	$	$	$	$ 0
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$ 0
l.	Total 4th Quarter (j+k)	$ 0	$ 0	$ 0	$ 0
m.	Annual Aggregate Total (c+f+i+l)		$ 15,066,882	$ 0	

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
78520E-AA-4	47,720,690	47,518,591	208,280	47,518,591	45,695,889	03/31/2023
693342-AH-0	19,350,663	19,341,776	9,211	19,341,776	19,325,660	03/31/2023
682337-AA-8	32,500,000	32,372,128	127,873	32,372,128	31,312,613	03/31/2023
46619X-AA-1	8,143,995	7,933,289	179,294	7,933,289	7,331,174	03/31/2023
46619R-AA-4	14,191,385	13,628,270	465,458	13,628,270	12,841,034	03/31/2023
46617T-AA-2	10,826,547	10,683,572	75,616	10,683,572	9,928,796	03/31/2023
46590U-AA-0	39,432,936	38,806,452	385,780	38,806,452	35,724,506	03/31/2023
456606-AF-9	255,461	173,712	80,789	173,712	176,500	03/31/2023
02149H-BR-0	679,604	459,565	220,040	459,565	440,175	06/30/2023
05532C-AK-5	746,508	512,151	233,667	512,151	467,577	06/30/2023
05532E-AR-6	7,261,823	5,033,179	2,228,644	5,033,179	4,951,677	06/30/2023
12668A-2P-9	2,460,593	1,960,532	478,821	1,960,532	1,869,441	06/30/2023
45660L-A2-5	1,633,050	1,584,893	48,157	1,584,893	1,210,250	06/30/2023
46616P-AA-1	17,562,124	16,914,554	508,673	16,914,554	16,167,673	06/30/2023
46616Q-AA-9	6,954,451	6,663,890	229,941	6,663,890	6,327,886	06/30/2023
46616V-AA-8	11,309,146	10,373,561	868,774	10,373,561	9,891,202	06/30/2023
61748J-AE-7	2,397,514	1,935,804	457,169	1,935,804	1,112,464	06/30/2023
74958W-AB-2	1,626,178	1,540,940	84,454	1,540,940	1,214,078	06/30/2023
76113N-AC-7	1,790,681	1,662,251	126,011	1,662,251	1,469,903	06/30/2023
80306A-AA-8	19,116,362	18,039,537	683,402	18,039,537	15,630,102	06/30/2023
12479R-AF-4	8,331,350	8,229,225	94,813	8,229,225	7,910,437	06/30/2023
693342-AJ-6	18,342,541	11,992,121	64,740	11,992,121	11,969,400	06/30/2023
88240T-AB-7	22,906,718	19,764,079	54,562	19,764,079	19,366,879	06/30/2023
00103C-AJ-8	6,243,371	5,725,256	518,115	5,725,256	5,725,256	09/30/2023
61748J-AE-7	1,926,280	1,146,815	779,465	1,146,815	1,056,516	09/30/2023
038779-AB-0	48,181,155	42,654,503	5,526,652	42,654,503	42,654,503	09/30/2023
40166L-70-3	884,449	555,967	328,482	555,967	564,746	09/30/2023
Total	XXX	XXX	$ 15,066,882	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.

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 54,814,359
2.	12 Months or Longer	$ 1,862,323,869

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

1.	Less than 12 Months	$ 1,047,941,197
2.	12 Months or Longer	$ 11,830,623,587

(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 $15,066,882 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.

E. 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.

F. 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 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 cost liquidity.

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES	YES	
b. Tri-Party (YES/NO)	YES	YES	YES	

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	141,397,500	121,397,500	121,397,500	
2. Overnight	160,000,000	15,000,000	105,000,000	
3. 2 Days to 1 Week	220,000,000	248,577,000	178,000,000	
4. > 1 Week to 1 Month	220,000,000	1,054,411,635	203,400,000	
5. > 1 Month to 3 Months	59,000,000	579,397,635	344,969,000	
6. > 3 Months to 1 Year	1,789,366,635	1,789,366,635	1,082,969,000	
7. > 1 Year	3,091,133,000	3,564,153,000	3,739,553,000	
b. Ending Balance				
1. Open – No Maturity	121,397,500	121,397,500	1,397,500	
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month		105,000,000		
5. > 1 Month to 3 Months		248,400,000	344,969,000	
6. > 3 Months to 1 Year	1,789,366,635	904,969,000	588,000,000	
7. > 1 Year	2,855,133,000	3,386,153,000	3,681,553,000	

(4) Not applicable to the Company.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	4,915,296,456	5,310,025,065	5,310,025,065	
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	4,915,296,456	5,310,025,065	5,075,044,802	

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

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Bonds – BACV		1,289,499,473	1,197,370,553	
b.	Bonds – FV		936,885,306	929,744,108	
c.	LB & SS – BACV		3,710,760,941		
d.	LB & SS – FV		3,208,415,388		
e.	Preferred Stock – BACV				
f.	Preferred Stock – FV				
g.	Common Stock				
h.	Mortgage Loans – BACV				
i.	Mortgage Loans – FV				
j.	Real Estate – BACV				
k.	Real Estate – FV				
l.	Derivatives – BACV				
m.	Derivatives – FV				
n.	Other Invested Assets – BACV				
o.	Other Invested Assets – FV				
p	Total Assets – BACV	0	5,000,260,414	1,197,370,553	0
q.	Total Assets – FV	0	4,145,300,694	929,744,108	0

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a.	Bonds – BACV				
b.	Bonds – FV				
c.	LB & SS – BACV				
d.	LB & SS – FV				
e.	Preferred Stock – BACV				
f.	Preferred Stock – FV				
g.	Common Stock				
h.	Mortgage Loans – BACV				
i.	Mortgage Loans – FV				
j.	Real Estate – BACV				
k.	Real Estate – FV				
l.	Derivatives – BACV				
m.	Derivatives – FV				
n.	Other Invested Assets – BACV				
o.	Other Invested Assets – FV				
p	Total Assets – BACV	0	0	0	0
q.	Total Assets – FV	0	0	0	0

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

(7) Collateral Received – Secured Borrowing

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
	1. Cash	5,680,897,135	7,372,303,405	5,775,288,500	
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	4,765,897,135	4,765,919,500	4,615,919,500	
	2. Securities (FV)				

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

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Cash	4,615,919,500			
b.	Bonds – FV				
c.	LB & SS – FV				
d.	Preferred Stock – FV				
e.	Common Stock				
f.	Mortgage Loans – FV				
g.	Real Estate – FV				
h.	Derivatives – FV				
i.	Other Invested Assets – FV				
j.	Total Collateral Assets – FV (Sum of a through i)	4,615,919,500	0	0	0

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a.	Cash				
b.	Bonds – FV				
c.	LB & SS – FV				
d.	Preferred Stock – FV				
e.	Common Stock				
f.	Mortgage Loans – FV				
g.	Real Estate – FV				
h.	Derivatives – FV				
i.	Other Invested Assets – FV				
j.	Total Collateral Assets – FV (Sum of a through i)	0	0	0	0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

		FAIR VALUE
a.	Overnight and Continuous	1,397,500
b.	30 Days or Less	
c.	31 to 90 Days	344,969,000
d.	> 90 Days	4,269,553,000

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

		AMORTIZED COST	FAIR VALUE
a.	30 Days or Less		
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days	3,409,214	3,942,295
e.	121 to 180 Days	1,538,459	1,538,459
f.	181 to 365 Days		
g.	1 to 2 Years	10,435,162	10,517,004
h.	2 to 3 Years	35,939,993	33,566,035
i.	> 3 Years	5,149,645,745	4,716,401,778

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
	1. Cash (Collateral – All)	5,680,897,135	7,372,303,405	5,775,288,500	
	2. Securities Collateral (FV)				
b.	Ending Balance				
	1. Cash (Collateral – All)	4,765,897,135	4,765,919,500	4,615,919,500	
	2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

No change.

H. Repurchase Agreements Transactions Accounted for as a Sale

No change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

No change.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits (LIHTC)

No change.

L. Restricted Assets

(1)Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	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 obligation for which liability is not shown	$	$	$	$	$ 0	$ 0	$ 0
b. Collateral held under security lending agreements					0	0	0
c. Subject to repurchase agreements	6,197,630,967				6,197,630,967	5,580,087,629	617,543,338
d. Subject to reverse repurchase agreements					0	0	0
e. Subject to dollar repurchase agreements					0	0	0
f. Subject to dollar reverse repurchase agreements					0	0	0
g. Placed under option contracts					0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock					0	0	0
i. FHLB capital stock	132,911,800				132,911,800	132,911,800	0
j. On deposit with states	3,295,039				3,295,039	3,295,039	0
k. On deposit with other regulatory bodies					0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	5,297,389,145				5,297,389,145	5,339,066,732	(41,677,587)
m. Pledged as collateral not captured in other categories	45,423,250	0	0	0	45,423,250	48,118,675	(2,695,425)
n. Other restricted assets	0	0	0	0	0	0	0
o. Total Restricted Assets (Sum of a through n)	$ 11,676,650,201	$ 0	$ 0	$ 0	$ 11,676,650,201	$ 11,103,479,875	$ 573,170,326

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

Restricted Asset Category	Current Year			
	8	9	Percentage	
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$	$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0.0	0.0
c. Subject to repurchase agreements		6,197,630,967	8.0	8.1
d. Subject to reverse repurchase agreements		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0.0	0.0
g. Placed under option contracts		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0.0	0.0
i. FHLB capital stock		132,911,800	0.2	0.2
j. On deposit with states		3,295,039	0.0	0.0
k. On deposit with other regulatory bodies		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		5,297,389,145	6.8	6.9
m. Pledged as collateral not captured in other categories		45,423,250	0.1	0.1
n. Other restricted assets		0	0.0	0.0
o. Total Restricted Assets (Sum of a through n)	$ 0	$ 11,676,650,201	15.1 %	15.2 %

(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 Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 45,423,250	$	$	$	$ 45,423,250	$ 48,118,675	$ (2,695,425)	$ 45,423,250	0.1 %	0.1 %
Total (c)	$ 45,423,250	$ 0	$ 0	$ 0	$ 45,423,250	$ 48,118,675	$ (2,695,425)	$ 45,423,250	0.1 %	0.1 %

(a) Subset of column 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) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

No change.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statement

No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 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	10	17	$ 184,268,396	$ 116,435,042	$ 185,843,350	$ 96,426,072
(2) LB&SS – AC	0			0		0
(3) Preferred Stock – AC	0			0		0
(4) Preferred Stock – FV	0			0		0
(5) Total (1+2+3+4)	10	17	$ 184,268,396	$ 116,435,042	$ 185,843,350	$ 96,426,072

AC – Amortized Cost FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	1	
(2)	Aggregate Amount of Investment Income	60,563	

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

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

No change.

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

No change.

7. Investment Income

No change.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

(1) At September 30, 2023, the Company had interest rate swaps and foreign currency forwards with a fair value and carrying value of $(8,301,847). In April, the Company unwound the replication assets and liquidated the interest rate swaps that were part of those replication assets.

At September 30, 2023, the Company had financial options with a fair value of $506,927,858 and carrying value of $383,145,425.

At September 30, 2023, the Company had financial futures with a fair value and carrying value of $3,753,273.

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

Not applicable to the Company.

9. 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 through First Quarter 2023 Reporting of the Inflation Reduction Act - Corporate Alternative Minimum Tax (CMAT) to provide temporary guidance related to the CAMT through first quarter 2023 reporting. This was later extended to allow the INT to be applied for second quarter of 2023 reporting. On September 21, 2023, the Working Group adopted INT 23-02: Third Quarter 2023 Inflation Reduction Act - Corporate Alternative Minimum Tax. INT 23-02 states that for third quarter 2023 reporting, entities should disclose the information that is available regarding their applicable reporting entity status. When an entity is able to make a reasonable estimate regarding the CAMT 2023 liabilities, that estimate should be disclosed. If a reasonable estimate is not possible because of pending material information, the fact that a reasonable estimate is not feasible should be disclosed.

The Company expects the new CAMT provisions will apply to it in 2023 and futures years. The third quarter 2023 financial statements do not include an estimated impact of the CAMT because a reasonable estimate cannot be made.

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

A. Nature of the Relationship Involved

On April 26, 2023, the Company established New Roots M Trust for the purpose of purchasing and managing residential mortgage loans. On June 28, 2023, the Company established Stone Roots M Trust for the purpose of purchasing and managing residential mortgage loans.

B. Detail of Transactions

The Company paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $136,000,000 during the nine months ended September 30, 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

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
c. SSAP No. 97 8b(iii) Entities				
New Roots M Trust	100.0	$ 160,363,754	$ 160,363,754	$
Stone Roots M Trust	100.0	$ 50,400,000	$ 50,400,000	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 210,763,754	$ 210,763,754	$ 0

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resubmission Required Yes/No	Code**
c. SSAP No. 97 8b(iii) Entities						
New Roots M Trust	S1	06/21/2023	$ 0	YES	NO	I
Stone Roots M Trust	S1	08/10/2023	$ 0	YES	NO	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 0	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 0	XXX	XXX	XXX

*S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M - Material

N. Investment in Insurance SCAs

No material 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 $3,681,858,447. 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

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B	0		
(c)	Activity Stock	122,911,800	122,911,800	
(d)	Excess Stock	0		
(e)	Aggregate Total (a+b+c+d)	132,911,800	132,911,800	0
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,681,858,447	XXX	XXX

		1 Total 2+3	2 General Account	3 Separate Accounts
2.	Prior Year-end			
(a)	Membership Stock – Class A	10,000,000	10,000,000	0
(b)	Membership Stock – Class B	0	0	0
(c)	Activity Stock	122,911,800	122,911,800	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total (a+b+c+d)	132,911,800	132,911,800	0
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,705,319,023	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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 months to Less Than 1 year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
1. Class A	10,000,000	10,000,000				
2. Class B	0					

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)	4,424,157,930	5,297,389,145	3,072,795,000
2. Current Year General Account Total Collateral Pledged	4,424,157,930	5,297,389,145	3,072,795,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	4,797,917,447	5,339,066,732	3,072,795,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	5,010,209,127	5,495,345,365	3,072,795,000
2. Current Year General Account Maximum Collateral Pledged	5,010,209,127	5,495,345,365	3,072,795,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	4,881,464,351	5,383,560,919	3,072,795,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	0			XXX
(b) Funding Agreements	0			
(c) Other	3,072,795,000	3,072,795,000		XXX
(d) Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000	0	0

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	0	0	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	3,072,795,000	3,072,795,000	0	XXX
(d) Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000	0	0

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	0		
2. Funding Agreements	0		
3. Other	3,072,795,000	3,072,795,000	
4. Aggregate Total (Lines 1+2+3)	3,072,795,000	3,072,795,000	0

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

c. FHLB – Prepayment Obligations

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

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

No material change.

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

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

No change.

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

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

The Company paid $136,000,000 ordinary dividends during the nine months ended September 30, 2023.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

No change.

F. Restrictions on Unassigned Funds (Surplus)

No change.

G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid

No change.

H. Amount of Stock Held for Special Purposes

No change.

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

Admitted IMR was reported in Aggregate write-ins for special surplus funds. See Note 21C for additional information on admitted IMR.

J. Changes in Unassigned Funds

No change.

K. Surplus Notes

No change.

L. The Impact of any Restatement Due to Prior Quasi-Reorganizations

No change.

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

No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At the statement date, the Company had outstanding capital commitments to limited partnerships of $807,522,919 which is a $686,392,787 decrease in capital commitments to limited partnerships from the prior year end.

B. Assessments

No change.

C. Gain Contingencies

No change.

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

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

No change.

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

No change.

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

No change.

20. Fair Value Measurements

A. 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

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial and miscellaneous	$	$ 4,579,639	$ 2,399,159	$	$ 6,978,798
Preferred stocks	$	$ 832,468,414	$	$	$ 832,468,414
Common stocks - unaffiliated	$ 89,371,708	$ 132,911,821	$ 3,813,916	$	$ 226,097,445
Derivatives - interest rate contracts	$	$ 4,193,953	$	$	$ 4,193,953
Derivatives - foreign exchange contracts	$	$ 2,761,045	$	$	$ 2,761,045
Derivatives - futures contracts	$ 3,753,273	$	$	$	$ 3,753,273
Separate account assets	$ 2,722,074,583	$	$	$	$ 2,722,074,583
Total assets at fair value/NAV	$ 2,815,199,564	$ 976,914,871	$ 6,213,075	$ 0	$ 3,798,327,510

b. Liabilities at fair value

Derivatives - interest rate contracts	$	$ 14,992,278	$	$	$ 14,992,278
Derivatives - foreign exchange contracts	$	$ 264,566	$	$	$ 264,566
Total liabilities at fair value	$ 0	$ 15,256,844	$ 0	$ 0	$ 15,256,844

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

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 and miscellaneous	2,334,242				64,918					2,399,159
Common stocks - unaffiliated	3,811,171				2,745					3,813,916
Total Assets	6,145,413	0	0	0	67,663	0	0	0	0	6,213,075

(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, 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.

Variable separate account assets are reported at estimated fair value in the consolidated balance sheets based on quoted net asset values of the underlying mutual funds.

(5) Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. 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	$ 45,275,090,963	$ 54,210,851,692	$	$ 40,603,283,059	$ 4,671,807,904	$	$
Preferred stocks	$ 1,073,613,715	$ 1,121,357,224	$	$ 1,065,608,165	$ 8,005,550	$	$
Common stock - unaffiliated	$ 226,097,445	$ 226,097,445	$ 89,371,708	$ 132,911,821	$ 3,813,916	$	$
Mortgage loans	$ 3,742,046,686	$ 3,727,831,292	$	$ 3,742,046,686	$	$	$
Cash, cash equivalents and short terms	$ 1,660,107,382	$ 1,659,980,128	$ 500,700,837	$ 1,159,406,545	$	$	$
Contract Loans	$ 511,400,263	$ 511,400,263	$	$ 511,400,263	$	$	$
Derivative instruments	$ 928,663,305	$ 626,499,491	$ 3,753,273	$ 924,910,032	$	$	$
Other invested assets	$ 1,534,308,440	$ 1,547,336,654	$	$ 832,933,846	$ 701,374,595	$	$ 13,028,214
Separate accounts	$ 5,823,623,593	$ 6,390,903,137	$ 2,803,278,421	$ 2,871,168,601	$ 149,176,570	$	$
Liabilities for future policy benefits	$ 472,534,241	$ 470,113,742	$	$	$ 472,534,241	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 7,684,609,664	$ 7,844,097,502	$ 155,383,002	$ 7,529,226,662	$	$	$
Derivative instruments	$ 430,477,974	$ 247,902,639	$	$ 430,477,974	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 13,028,214			This represents the remaining amortized amount of Tax Credits at 09/30/2023. 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.

E. Investments Measured using the NAV as Practical Expedient

Not applicable.

21. Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

The Company has $10,089,358 in unamortized losses in IMR from derivatives that were reported at fair value prior to the termination of the derivative. The general account had net negative (disallowed) IMR of $95,375,333. Insulated separate accounts did not have net negative IMR as of September 30, 2023. $74,097,802 of negative IMR was admitted in the general account and $265 was reported as an asset in an insulated separate account. Adjusted capital and surplus was $4,675,479,99. The admitted negative IMR is 1.6% of adjusted capital and surplus.

Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies, without deviation. IMR losses for fixed income related derivatives, although in accordance with prudent and documented risk management procedures in accordance with the Company's derivative and use plans, are not admitted. Asset sales that generated admitted negative IMR were not compelled by liquidity pressure.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance–Linked Securities (ILS) Contracts

No change.

I. 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

The Company is not aware of any 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 November 15, 2023.

23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

No change.

F. 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

No Change.

25. Changes in Incurred Losses and Loss Adjustment Expenses

No change.

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

A. Separate Account Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business:

No change.

C. Reconciliation of Net Transfers To or (From) Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Entity divested, sold, dissolved or merged into another entity (11), new entity formed or acquired (13), change in ownership (0) .....

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

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

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

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

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

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

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/15/2023

6.4 By what department or departments?
Iowa Insurance Division.....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Asset Consulting Group, LLC	St. Louis, MO				YES
Guggenheim Funds Distributors, LLC	Chicago, IL				YES
Guggenheim Investment Advisors, LLC	New York, NY				YES
Security Investors, LLC dba Guggenheim Investments	Overland Park, KS				YES
Guggenheim Partners Investment Management, LLC	Santa Monica, CA				YES
GS Gamma Advisors, LLC	New York, NY				YES
Guggenheim Funds Investment Advisors, LLC	Chicago, IL				YES
Guggenheim Securities, LLC	New York, NY				YES
Guggenheim Investor Services, LLC	New York, NY				YES
Sammons Financial Network, LLC	West Des Moines, IA				YES
Guggenheim Partners Advisors, LLC	Santa Monica, CA				YES
Guggenheim Corporate Funding, LLC	New York, NY				YES
Beacon Capital Management, Inc	Dayton, OH				YES
Sammons Financial Group Asset Management, LLC	West Des Moines, IA				YES

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

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

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

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

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

(e) Accountability for adherence to the code.

GENERAL INTERROGATORIES

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs, and assets pledged as collateral to FHLB.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 624,307,232

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 364,770,523	$ 332,442,350
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 264,908,853	$ 460,568,694
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 1,316,223,962	$ 1,867,675,526
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,945,903,338	$ 2,660,686,570
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 4,765,965,571
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 5,200,968,574
16.3	Total payable for securities lending reported on the liability page	$ 4,615,919,500

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

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

1 Name of Custodian(s)	2 Custodian Address
CitiBank N.A.	388 Greenwich Street, New York, NY 10013

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Guggenheim Partners Investment Management, LLC	A
Sammons Financial Group Asset Management, LLC	A
Milliman Financial Risk Management, LLC	U
Athene Asset Management, L.P.	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	U

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

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

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

GENERAL INTERROGATORIES

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commission	DS
321109	Sammons Financial Group Asset Management		Securities Exchange Commissions	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commission	DS
143161	Athene Asset Management, L.P.	549300L3R6C4MA4YKN89	Securities Exchange Commission	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commission	DS
107105	Blackrock Financial Mangement Inc., CRD	549300LVXYIVJKE13M84	Securities Exchange Commission	DS

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 3,688,833,705
1.14	Total Mortgages in Good Standing	$ 3,688,833,705
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	$ 38,997,587
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 38,997,587
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	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,727,831,292
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	$ 0
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	$
	$
	$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
			NONE						

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts
1. Alabama AL	L	10,642,662	56,095,489	0		66,738,152	0
2. Alaska AK	L	1,766,373	3,093,893	0		4,860,266	0
3. Arizona AZ	L	17,350,525	77,905,639	0		95,256,164	0
4. Arkansas AR	L	6,267,967	37,626,162	0		43,894,129	0
5. California CA	L	105,685,924	488,537,368	0		594,223,292	795,996
6. Colorado CO	L	27,079,327	67,061,876	0		94,141,202	209,000
7. Connecticut CT	L	8,001,389	57,601,025	0		65,602,414	53,209
8. Delaware DE	L	3,883,625	8,335,006	0		12,218,631	0
9. District of Columbia DC	L	1,219,490	7,670,080	0		8,889,570	0
10. Florida FL	L	79,262,240	335,791,698	0		415,053,938	13,799,893
11. Georgia GA	L	22,401,960	61,486,703	0		83,888,663	23,871
12. Hawaii HI	L	7,031,156	34,449,016	0		41,480,173	269,062
13. Idaho ID	L	6,216,276	17,816,928	0		24,033,204	0
14. Illinois IL	L	27,186,801	183,855,034	0		211,041,836	382,507
15. Indiana IN	L	45,278,532	69,650,308	0		114,928,840	0
16. Iowa IA	L	15,790,923	42,399,094	0		58,190,017	80,000
17. Kansas KS	L	10,580,871	22,592,459	0		33,173,330	54,877
18. Kentucky KY	L	9,926,623	42,677,770	0		52,604,394	122,288
19. Louisiana LA	L	22,922,444	34,435,455	0		57,357,899	0
20. Maine ME	L	2,052,108	16,081,427	0		18,133,534	36,459
21. Maryland MD	L	19,147,043	61,865,291	0		81,012,334	76,214
22. Massachusetts MA	L	13,978,938	73,638,552	0		87,617,490	66,000
23. Michigan MI	L	20,845,602	148,654,247	0		169,499,849	0
24. Minnesota MN	L	28,841,560	58,240,270	0		87,081,831	0
25. Mississippi MS	L	7,066,743	48,082,358	0		55,149,101	52,000
26. Missouri MO	L	10,992,761	49,371,638	0		60,364,399	1,487,032
27. Montana MT	L	2,286,687	10,176,572	0		12,463,259	0
28. Nebraska NE	L	9,797,064	14,134,757	0		23,931,822	0
29. Nevada NV	L	18,917,314	25,020,002	0		43,937,315	0
30. New Hampshire NH	L	1,936,522	33,785,746	0		35,722,268	0
31. New Jersey NJ	L	23,174,474	117,659,851	1,837		140,836,162	0
32. New Mexico NM	L	3,059,849	19,958,725	0		23,018,575	71,000
33. New York NY	N	0	0	0		0	0
34. North Carolina NC	L	25,970,475	108,386,709	0		134,357,185	481,088
35. North Dakota ND	L	8,445,638	9,855,781	0		18,301,420	0
36. Ohio OH	L	33,462,813	173,389,715	0		206,852,528	0
37. Oklahoma OK	L	15,985,748	18,166,994	0		34,152,743	119,400
38. Oregon OR	L	13,398,723	19,350,803	0		32,749,525	0
39. Pennsylvania PA	L	37,494,573	225,044,864	0		262,539,437	493
40. Rhode Island RI	L	3,754,493	25,609,681	0		29,364,174	0
41. South Carolina SC	L	11,831,656	48,886,422	0		60,718,078	11,493
42. South Dakota SD	L	15,377,266	16,159,337	0		31,536,603	0
43. Tennessee TN	L	15,620,635	56,227,056	0		71,847,691	49,224
44. Texas TX	L	72,738,029	270,875,126	0		343,613,155	83,567,695
45. Utah UT	L	25,370,984	35,334,550	0		60,705,534	0
46. Vermont VT	L	1,631,877	8,666,553	0		10,298,431	0
47. Virginia VA	L	29,928,120	65,605,501	0		95,533,622	37,776
48. Washington WA	L	17,360,722	64,492,824	0		81,853,546	0
49. West Virginia WV	L	2,140,235	14,348,639	0		16,488,875	29,693
50. Wisconsin WI	L	10,988,448	77,139,602	0		88,128,049	19,270
51. Wyoming WY	L	1,552,197	3,274,381	0		4,826,578	0
52. American Samoa AS	N	0	0	0		0	0
53. Guam GU	L	5,241,380	0	0		5,241,380	0
54. Puerto Rico PR	L	4,621,070	71,098	0		4,692,168	0
55. US Virgin Islands VI	L	2,332,087	10,695	0		2,342,782	0
56. Northern Mariana Islands MP	L	119,986	0	0		119,986	0
57. Canada CAN	N	111	0	0		111	0
58. Aggregate Other Alien OT	XXX	3,270,854	14,325	0	0	3,285,179	0
59. Subtotal	XXX	949,229,897	3,566,661,097	1,837	0	4,515,892,832	101,895,539
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	409,301				409,301	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,923,841				1,923,841	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	951,563,040	3,566,661,097	1,837	0	4,518,225,974	101,895,539
96. Plus Reinsurance Assumed	XXX	628,496	17,047			645,543	
97. Totals (All Business)	XXX	952,191,536	3,566,678,145	1,837	0	4,518,871,517	101,895,539
98. Less Reinsurance Ceded	XXX	318,509,476	1,305,857,498			1,624,366,974	
99. Totals (All Business) less Reinsurance Ceded	XXX	633,682,060	2,260,820,647	1,837	0	2,894,504,544	101,895,539
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	2,941,397	14,325			2,955,722	
58002. AIA Anguilla	XXX	46,985				46,985	
58003. VGB British Virgin Islands	XXX	282,472				282,472	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	3,270,854	14,325	0	0	3,285,179	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 54
2. R – Registered – Non-domiciled RRGs 0
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
4. Q – Qualified – Qualified or accredited reinsurer 0
5. N – None of the above – Not allowed to write business in the state 3

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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
Sammons 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	
Stone Roots M Trust				
New Roots M Trust				
My Financial Freedom LLC	84-3081181		IA	
North American Company for Life and Health Insurance	30-1012500		DE	
Stone Roots N Trust				
New Roots N Trust				
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 Wealth Management Holdings, LLC	93-3783407		DE	
Sammons Financial Group Asset Management, LLC	88-4400641			
Sammons Industrial, Inc.	87-3758037			
HyElement Power, Inc.				
H2 Fuels, Inc.				

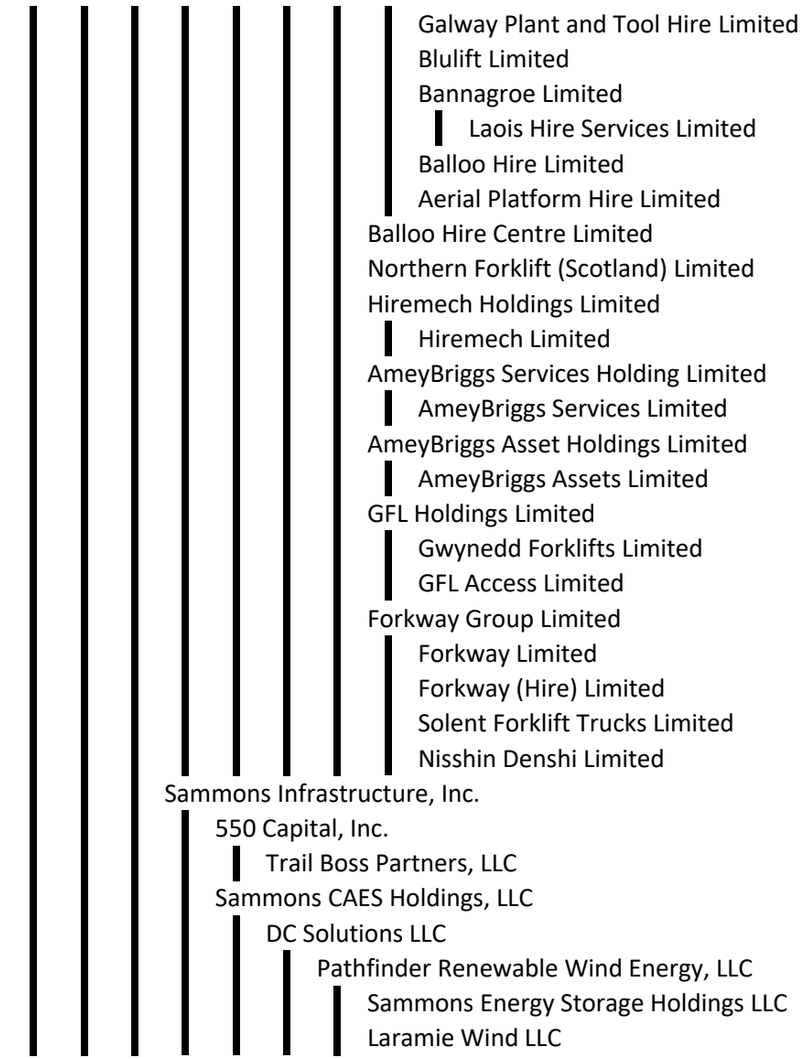
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
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				

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
Galway Plant and Tool Hire Limited				
Blulift Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
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.				
Trail Boss Partners, LLC				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Laramie Wind LLC				

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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
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
Sweetgum Solar, LLC				
Heelstone Energy VI, LLC				
PV Project Holdings III, LLC				
Morgan Farm, LLC				
Laurinburg Solar, LLC				
Nashville Farms, LLC				
ESA Newton Grove 1 NC, LLC				
ESA Selma NC 1, LLC				
ESA Smithfield 1 NC, LLC				
Heelstone Energy VII, LLC				
PV Project Holdings IV, LLC				
Durham Solar, LLC				
Innovative Solar 23, LLC				
Red Toad 1425 A Powatan Road, LLC				
ZV Solar 3, LLC				
Heelstone Energy VIII, LLC				
PV Project Lessee V-2015, LLC				
PV Project Holdings V, LLC				
Cornwall Solar Center, LLC				
Crestwood Solar Center, LLC				
Harrell's Hill Solar Center, LLC				
Highland Solar Center, LLC				
Littlefield Solar Center, LLC				
Heelstone Land Holdings, LLC				
SRE Focalpoint Holdings, Inc.				

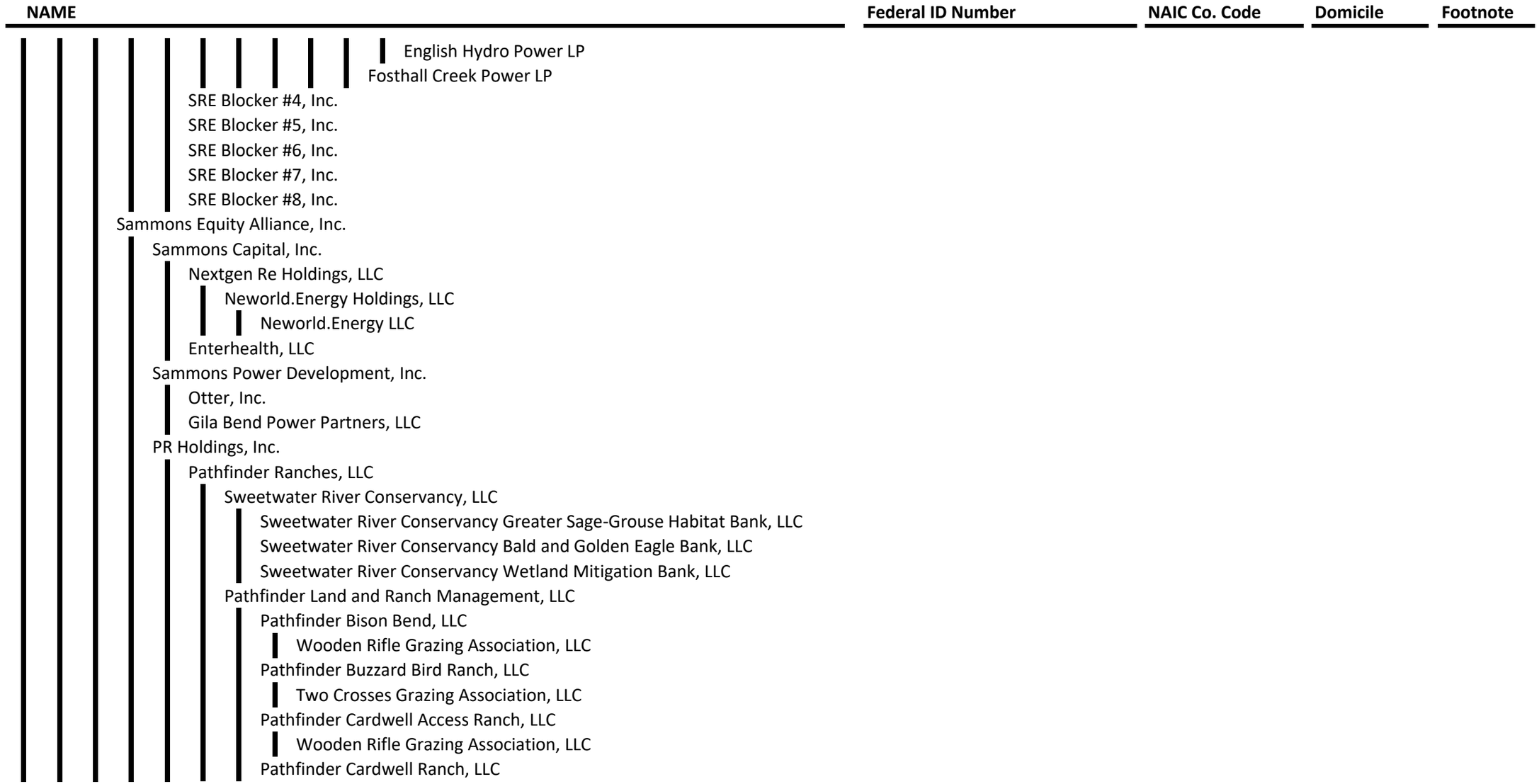
STATEMENT AS OF September 30, 2023

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
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
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				
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				

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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
KDC Real Estate JV I REIT Manager LLC				
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				

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
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
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				
Albion Music Row II, LLC				
Albion Lawrenceville, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
Village Green Management Company of North Carolina LLC				
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				
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 West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
CCI Westfields Investor LLC (fka CCI Ohana LLC)				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB CCI Westfields LLC				
Ski Partners, LLC				
SP Land Company, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CCI SSL Funding LLC				
SSL CCI Funding, LLC				
CCI Alexandria SL LLC				
Silverstone Alexandria II, LP				
Silverstone Alexandria II Owner, LLC				
CCI MAC 5BW LLC				
5 Burlington Woods JV, LLC				
5 Burlington Woods, LLC				
CCI Atlanta Industrial LLC				
ATCAP-CCI Atlanta Industrial, LLC				
Atlas Atlanta Cobb International, LLC				
Atlas Atlanta Mountain Industrial, LLC				
Atlas Atlanta Oakcliff, LLC				
Atlas Atlanta Royal Atlanta, LLC				
Atlas Atlanta Tuckerstone, LLC				
CCI JSC Holdings LLC				
SAGE Assets, Inc.				
Guggenheim Capital, LLC				
Guggenheim Partners, LLC				
GP Holdco, LLC				
GPFT Holdco, LLC				
GFMH, LLC f/k/a Generation Financial Mortgage, LLC				
Generation Mortgage Company, LLC				
Guggenheim MZ Holdings, LLC				
Guggenheim Insurance Holdco, LLC				
PLIC Holdings, LLC				
DLPG, LLC				
DLPG II Executive, LLC				
GLAC Holdings, LLC				
GLAC LV Holdings, LLC				

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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Holdco Sub II, LLC				
Guggenheim Alternative Asset Management, LLC				
Guggenheim Management, LLC				
Guggenheim Advisors, LLC				
GPC LIX, LLC				
Guggenheim Portfolio Company VII, LLC				
Guggenheim Portfolio Company X, LLC				
Guggenheim Partners India Holdings, LLC				
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				
GIA 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) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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				
Covestre Capital PropCo-11 LLC				
Covestre Capital PropCo-12 LLC				
Covestre Capital PropCo-13 LLC				
Covestre Capital PropCo-14 LLC				
Covestre Capital PropCo-15 LLC				
Covestre Capital PropCo-16 LLC				
Covestre Capital PropCo-17 LLC				
Covestre Capital PropCo-18 LLC				
Covestre Capital PropCo-19 LLC				
Covestre Capital PropCo-22 LLC				
Covestre Capital PropCo-24 LLC				
Covestre Capital PropCo-25 LLC				
Covestre Capital PropCo-27 LLC				
Covestre Capital PropCo-28 LLC				
Covestre Capital PropCo-29 LLC				
Covestre Capital PropCo-30 LLC				
Covestre Capital PropCo-35 LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Covestre Capital LLC				
Guggenheim Investments Private Debt Fund IV GP, LLC				
Guggenheim Investments Private Debt Fund IV-A,L.P.				
Guggenheim PDF IV Splitter-1, L.P.				
Guggenheim Investments Private Debt Fund IV-B,L.P.				
Guggenheim PDF IV Splitter-2, L.P.				
Guggenheim Investor Services, LLC				
Guggenheim Partners Advisors, LLC				
Guggenheim Partners Investment Management, LLC				
Artemis Aircraft Investments, LLC				
Bronco Media Holdings LLC				
Bronco Media MM LLC				
ELM 2 MM Funding LLC				
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				
G-Ficus MM LLC				
GLAM MilHsg Fee LLC				
G-One MM LLC				
G-One Holdings LLC				
G-PIPE MM LLC				
G-PIPE LLC				
G-Prairie MM LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Teton Holdings I 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				
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				
Rosales Holdco LLC				
Rosales Funding LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Hypnos C-B LLC				
Hypnos C-G LLC				
Hypnos Funding LLC				
Hypnos Holdco LLC				
Hypnos MM LLC				
Corio Funding, LLC				
Corio RR Funding, LLC				
Corio RR Finance Co., LLC				
Corio RR Finance Co.-2, 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				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim NSA Napoli-Mirabella Trust 2022				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				
Guggenheim Private Debt Fund Note Issuer 2.0, LLC				
Guggenheim Private Debt Fund 2.0-I, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, LLC				
Guggenheim Private Debt MFLTB 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
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				
5180-2 CLO LP				
Copper River CLO Ltd.				
GIM GP Ltd.				
Bingham CDO L.P.				
GPM Center Court, LLC				
Guggenheim High-Yield Fund, LLC				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				
Orpheus Holdings Limited				
Orpheus Holdings LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Stellar Funding, Ltd.				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				
Links GPJL Holdco, LLC				
Guggenheim Partners Japan, Ltd.				
Rydex Holdings, LLC				
Security Investors, LLC				
GS Gamma Management, LLC				
GS Gamma Investments, LLC				
GS Gamma Advisors, LLC				
GPAM Holdings, Inc.				
Guggenheim Credit Services, LLC				
Acsal Holdco LLC				
Lionel Investors LLC				
Guggenheim Energy LLC				
Guggenheim Energy Opportunities Fund, LP				
Guggenheim Loan Services Company, LLC				
Guggenheim Loan Services Company, Inc.				
Guggenheim Real Estate, LLC				
Guggenheim Real Estate (CA), Inc.				
Guggenheim Transparent Value, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Transparent Value, L.L.C.				
Transparent Value Private Limited				
GI Holdco II Sub LLC				
Guggenheim Partners Advisory Company				
Links Holdings, Inc.				
Links Holdings LLC				
Guggenheim Securities Research Services, LLC				
Guggenheim Securities Greece Holdings, LLC				
Guggenheim Securities International, Ltd.				
Guggenheim Securities Ireland Holdings, LLC				
Guggenheim Securities Europe Limited				
Guggenheim Securities, LLC				
Guggenheim Trust Assets, LLC				
GWM Holdco, LLC				
Asset Consulting Group, LLC				
GP Feeder Fund Management, LLC				
Guggenheim Investment Advisors, LLC				
TEK Financial, LLC				
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				
GC Parent Holdings, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC				
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 1486, LLC				
JL Amelia 1619, LLC				
JL Ardmore 1563, LLC				
JL Bedford 1458, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Bolivar 1575, LLC				
JL Broken Bow 1694, LLC				
JL Brownsville 1524, LLC				
JL Canton 1593, LLC				
JL Cape Girardeau 1502, LLC				
JL Centerton 1337, LLC				
JL Chattanooga 1491, LLC				
JL Chickasha 1476, LLC				
JL Columbus 1549, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Daingerfield 1693, LLC				
JL Delavan 1363, LLC				
JL Depew 1297, LLC				
JL Derby 1853, LLC				
JL D'Iberville 1506, LLC				
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, 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
JL El Paso 1537, LLC				
JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
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 Horizon City 1759, 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				

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
JL Little Rock 1489, LLC				
JL Louisville 1437, LLC				
JL Manitowoc 1257, LLC				
JL Manvel 1255, LLC				
JL Marion 1499, LLC				
JL Mason 1523, LLC				
JL McAlester 1490, LLC				
JL McAllen 1625, LLC				
JL Miami Township 1603, LLC				
JL Mobile 1536, LLC				
JL Mundelein 1366, LLC				
JL Muskogee 1780, LLC				
JL New Hartford 1463, LLC				
JL New Lenox 986, LLC				
JL Nixa 1386, LLC				
JL Normal 1457, LLC				
JL Oak Creek 1269, LLC				
JL Oconomowoc 1513, LLC				
JL Olean 1705, LLC				
JL Oshkosh 1465, LLC				
JL Owensboro 1461, LLC				
JL Paris 1761, LLC				
JL Peoria 1539, LLC				
JL Peoria 1638, LLC				
JL Pharr 1482, LLC				
JL Pittsburg 1773, LLC				
JL Radcliff 1569				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Rolla 1534, 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
JL Saraland 1552, LLC				
JL Sheboygan 1628, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
JL St. Robert 1582, LLC				
JL Sun Prairie 1514, LLC				
JL Syracuse 1550, LLC				
JL Tyler 1583, LLC				
JL Valdosta 1766, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
MCCW Adairsville 1661, LLC				
MCCW Dahlonega 1637, LLC				
MCCW Memphis 1758, LLC				
MCCW Olive Branch 1680, LLC				
MCCW Smyrna 1684, 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				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, 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
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				
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.				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda.				
Guggenheim GNP, 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
GNP-BA, LLC				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				
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				

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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
Metric Finance TopCo, LLC				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV				
Metric Finance Holdings I, LLC				
First Light Acquisition Group, Inc.				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp.				
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				

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
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				
Blanford Capital Company #17, LLC				
Blanford Capital Company #18, LLC				
Blanford Capital Company #19, LLC				
Blanford Capital Company #20, LLC				
Blanford Capital Company #21, LLC				
Blanford Capital Company #22, LLC				
Blanford Capital Company #23, LLC				
Blanford Capital Company #24, LLC				
Blanford Capital Company #25, LLC				
Blanford Capital Company #26, LLC				
Brier Creek Capital Company #1, LLC				
GIFS Capital Company, LLC				
GIFM Holdings Trust				
Sandy Point Capital Company, LLC				
Saratoga Springs Capital Company, LLC				
Saratoga (Cayman) Ltd.				
Short Hills Capital Company #1, LLC				
BFC Capital Company, LLC				
Chelsea Creek Capital Company, LLC				
Kemps Landing Capital Company, LLC				
Kips Bay Capital Company #4, LLC				
Guggenheim Treasury Services International Limited				
Guggenheim Treasury Services (Europe) Limited				
The Liberty Hampshire Capital Company, LLC				
Guggenheim Treasury Services Corporation (N.Y.)				

STATEMENT AS OF September 30, 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
Bennington Stark Capital Company, LLC				
Cedar Springs Capital Company, LLC				
Cedar Springs (Cayman) Ltd.				
Concord Minutemen Capital Company, LLC				
Crown Point Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				
PTF Trust #1				
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.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				
Asheville Resolution Corporation				

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc	DE	UIP	Sammons Enterprises, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3979980				Community Investments, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc	DE	UDP	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc	Ownership	100.0	SEI ESOT	NO	0
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stone Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stone Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	31-1720376				Beacon Capital Management, Inc.	OH	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3783407				Sammons Financial Group Wealth Management Holdings, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4616844				SFG Tenura, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3758037				Sammons Financial Group Asset Management, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE	NIA	Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	0

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000					HyElement Power, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1057927				Sync Storage Solutions, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc.	DE	NIA	Briggs Industrial Solutions, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Neckar Investments Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Maxim (GB) Limited	GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd		NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd		NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0

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

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00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Galway Pland and Tool Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited		NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Assets Limited	GBR	NIA	AmeyBriggs Asset Holdings Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2650301				Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3594738				550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Trail Boss Partners, LLC	DE	NIA	550 Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE NC Solar, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE NC Solar, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0605243				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	46-0843832				Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3508121				Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2514639				North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1308152				Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868230				Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1933734				SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2396243				Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-3678451				PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2406110				Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4256964				PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2424537				Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4326410				PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4419884				Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4430118				Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4374596				PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc.	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc		NIA	SRE Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp		NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	Serpentine Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Columbia Mountains Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3652046				SRE Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3637701				SRE Midway HoldCo LLC	DE	NIA	SRE Midway LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Wetland Mitigation Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1439939				KDC Real Estate JV I Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	K2 Development, LLC	Ownership	48.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT Manager LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				DBI/ASG Mortgage Acquisition Fund I, LP	DE	NIA	Compatriot Capital, Inc	Ownership	55.4	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion WM 1, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC	DE	NIA	Albion at New Forum Member, LLC	Ownership	10.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch Investors, LLC	DE	NIA	Albion in the Gulch Member, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				AJ Renaissance Place Investors, LLC	DE	NIA	Albion at Renaissance Place, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4009140				AK St. Louis Manager, LLC	DE	NIA	Albion St. Louis, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4014851				AK St. Louis Holdings, LLC	DE	NIA	AK St. Louis Manager, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2143965				Albion on Lake Cook, LLC	DE	NIA	Albion on Lake Cook Mezz, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Albion Murfreesboro Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc.	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3821611				Albion Music Row, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Music Row II, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3733634				Albion Lawrenceville, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Westfields Investor LLC (fka CCI Ohana LLC)	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	JLB Partners LLC	Ownership	11.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	93.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P	DE	NIA	Gerrity Retail Partners 3, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	CCI GG Prime 1 LLC	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2889104				Silverstone Alexandria II Owner, LLC	DE	NIA	Silverstone Alexandria II, LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2734766				5 Burlington Woods JV, LLC	DE	NIA	CCI MAC 5BW LLC	Ownership	44.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2699022				5 Burlington Woods, LLC	DE	NIA	5 Burlington Woods JV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Atlanta Industrial LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419954				ATCAP-CCI Atlanta Industrial, LLC	DE	NIA	CCI Atlanta Industrial LLC	Ownership	92.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1386097				Atlas Atlanta Cobb International, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1395801				Atlas Atlanta Mountain Industrial, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419540				Atlas Atlanta Oakcliff, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1397185				Atlas Atlanta Royal Atlanta, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1398438				Atlas Atlanta Tuckerstone, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI JSC Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	3.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				Neworld.Energy LLC	NV	NIA	Neworld.Energy Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim MZ Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPA Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc.	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings LLC	DE	NIA	G-Craton MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE LLC	DE	NIA	G-PIPE MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				Teton Holdings I LLC	DE	NIA	G-Prairie MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742773				G-PUFF 2 LLC	DE	NIA	G-PUFF 2 MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 3 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Aspen Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Aspen Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Birch Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Birch Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Iviron Funding, LLC	DE	NIA	GRE MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Pine Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Pine Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Samara Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Samara Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Spruce Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Spruce Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform LLC	DE	NIA	Gulf of Mexico Energy Infrastructure Platform MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Orinoco Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SB Tech Holdings I MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0870852				SB Tech Holdings I LLC	DE	NIA	SB Tech Holdings I MM LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Short Line Rail Transportation MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4511656				Short Line Rail Transportation LLC	DE	NIA	Short Line Rail Transportation MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc.	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	CYM	NIA	GPAM Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	NO	0
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	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P.	CYM	NIA	GIM GP Ltd	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd.	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Orpheus Holdings Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV GP, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-A, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-1, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV-B, L.P.	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-2, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc.	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Greece Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Europe Limited		NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Research Services, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd.	CYM	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIC, L.P.	CYM	NIA	GFPID, LLC	Ownership	34.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIC, L.P.	Ownership	75.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd.	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd.	Ownership	85.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd.	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd.	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144058				GNP-BA, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1859059				JL Amelia 1619, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3718197				JL Ada 1486, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0597001				JL Ardmore 1563, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2667641				JL Bee Cave 1559, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1498116				JL Bolivar 1575, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

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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	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2227560				JL Canton 1593, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3451003				JL Cape Girardeau 1502, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3982939				JL Centerton 1337, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3435259				JL Chickasha 1476, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2569120				JL Columbus 1549, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2195633				JL Daingerfield 1693, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2942837				JL Depew 1297, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2880495				JL Derby 1853, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2241143				JL D'Iberville 1506, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1786425				JL El Paso 1537, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL El Paso 1542, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2272008				JL El Paso 1546, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456436				JL El Paso 1587, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2761014				JL El Paso 1785, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL Fayetteville 1336, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

SCHEDULE Y
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00000	Sammons Enterprises, Inc. ESOT	00000	87-3244620				JL Flowood 1515, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-4338793				JL Fort Smith 1698, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2054115				JL Fort Smith 1743, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0747554				JL Hampton 1595, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2032503				JL Horizon City 1759, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1211917				JL Hornell 1697, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1162827				JL Hugo 1704, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1170825				JL Idabel 1702, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1359820				JL Jeffersonville 1440, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1902235				JL Jonesboro 1553, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2716364				JL Kyle 1338, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2173591				JL Lafayette 1745, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2620816				JL Lake Hallie 1434, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2712705				JL Linden 1695, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0

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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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1443824				JL Marion 1499, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3930852				JL Mason 1523, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2012916				JL McAllen 1625, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1960675				JL Mundelein 1366, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2122531				JL Muskogee 1780, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0822190				JL New Lenox 986, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3935205				JL Normal 1457, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-0463423				JL Oak Creek 1269, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2331012				JL Paris 1761, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2694625				JL Peoria 1539, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	NO	0
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	0

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00000	Sammons Enterprises, Inc. ESOT	00000	92-2478071				JL Pittsburg 1773, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Radcliff 1569, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2442002				JL Rolla 1534, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1674612				JL Saraland 1552, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1100659				JL Sheboygan 1628, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3810751				JL Siloam Springs 1448, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1218816				JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1488719				JL St. Robert 1582, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0609748				JL Sun Prairie 1514, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4751967				JL Syracuse 1550, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4828775				JL Tyler 1583, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3114120				JL Valdosta 1766, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1711110				JL Webster 1313, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2349213				MCCW Adairsville 1661, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3835446				MCCW Dahlonega 1637, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1985591				MCCW Memphis 1758, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2607416				MCCW Olive Branch 1680, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1866733				MCCW Smyrna 1684, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1815651				SC-CJ Phoenix 1584, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3762007				SC-H Sellersburg 1373, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
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	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507				SE Stockton 1394, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	0

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Metric Finance Acquisition Corp. IV	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					First Light Acquisition Group, Inc	DE	NIA	Metric Finance Holdings I, LLC	Ownership	16.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp	DE	NIA	Metric Finance Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings IV, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Meteora Venture Partners Acquisition Corp	DE	NIA	Metric Finance Holdings IV, LLC	Ownership	17.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	0

SCHEDULE Y
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00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364107				Kips Bay Capital Company #4, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	42-1548166				Cedar Springs Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-4033531				Crown Point Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					PTF Trust #1	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4313228				Valcour Bay Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	99.5	SEI ESOT	NO	0
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	0

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

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00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blanford Capital Company #26, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Brier Creek Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Short Hills Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	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	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Morgan Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc	DE	NIA	Sammons Distribution Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	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?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	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?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

Bar Code:

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

2. 6 6 0 4 4 2 0 2 3 3 6 5 0 0 0 0 3

3. 6 6 0 4 4 2 0 2 3 4 4 5 0 0 0 0 3

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

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

OVERFLOW PAGE FOR WRITE-INS

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

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 December 31 Prior Year Net Admitted Assets
2504. Separate account fund revenues receivable	1,704,954		1,704,954	1,762,021
2505. Leasehold improvements	1,422,882	1,422,882	0	0
2506. Funding allowance	971,201	971,201	0	0
2597. Summary of remaining write-ins for Line 25 from Page 02	4,099,037	2,394,082	1,704,954	1,762,021

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Abandoned property	29,285,268	32,867,217
2505. Miscellaneous liability	6,941,100	0
2506. Payable for central clearing swap	5,692,249	11,537,497
2507. Contra accrual for post employment benefits	(5,737,753)	(5,737,753)
2597. Summary of remaining write-ins for Line 25 from Page 03	36,180,864	38,666,961

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	239,036	(1,854,305)	18,312
08.305. Foreign exchange gain (loss)	109,548	(681,078)	(1,742,906)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	348,584	(2,535,383)	(1,724,594)

LQ004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous expense	317,564	291,072	216,168
2797. Summary of remaining write-ins for Line 27 from Page 04	317,564	291,072	216,168

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	99,050,132	100,145,076
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition	1,973,940	1,510,231
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation	1,969,785	2,605,176
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	99,054,287	99,050,132
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	99,054,287	99,050,132

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	3,838,880,315	3,665,307,660
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	135,912,500	857,406,554
2.2 Additional investment made after acquisition	63,248,600	15,775,931
3. Capitalized deferred interest and other		977,121
4. Accrual of discount	1,238,279	1,112,686
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals	(1,099,741)	(69,718)
7. Deduct amounts received on disposals	297,321,590	701,629,918
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other-than-temporary impairment recognized	9,749,397	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,731,108,966	3,838,880,315
12. Total valuation allowance	(3,277,674)	(3,455,630)
13. Subtotal (Line 11 plus Line 12)	3,727,831,292	3,835,424,685
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	3,727,831,292	3,835,424,685

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,807,875,092	3,130,363,053
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,997,414	394,833,941
2.2 Additional investment made after acquisition	928,508,784	516,559,118
3. Capitalized deferred interest and other		0
4. Accrual of discount	139,605	167,131
5. Unrealized valuation increase (decrease)	28,428,342	40,324,447
6. Total gain (loss) on disposals	5,158,541	434,555
7. Deduct amounts received on disposals	231,865,130	269,003,415
8. Deduct amortization of premium and depreciation	4,824,033	6,537,150
9. Total foreign exchange change in book/adjusted carrying value	(1,540,658)	807,548
10. Deduct current year's other-than-temporary impairment recognized	585,594	74,136
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,537,292,362	3,807,875,092
12. Deduct total nonadmitted amounts	81,517	328,698
13. Statement value at end of current period (Line 11 minus Line 12)	4,537,210,844	3,807,546,394

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	58,937,847,390	55,495,688,571
2. Cost of bonds and stocks acquired	3,387,265,149	15,924,876,760
3. Accrual of discount	84,234,068	136,442,508
4. Unrealized valuation increase (decrease)	115,666,854	(399,636,984)
5. Total gain (loss) on disposals	(167,423,778)	(143,587,226)
6. Deduct consideration for bonds and stocks disposed of	6,078,569,784	11,947,204,110
7. Deduct amortization of premium	32,128,775	46,519,551
8. Total foreign exchange change in book/adjusted carrying value	6,989,660	(14,102,407)
9. Deduct current year's other-than-temporary impairment recognized	235,066,293	90,656,582
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	60,563	22,546,410
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	56,018,875,054	58,937,847,390
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	56,018,875,054	58,937,847,390

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	34,431,620,167	35,364,302,880	36,314,757,202	266,167,387	33,874,102,417	34,431,620,167	33,747,333,232	33,403,568,745
2. NAIC 2 (a)	18,870,461,079	559,673,116	634,902,730	(224,827,506)	19,531,148,789	18,870,461,079	18,570,403,959	19,717,454,461
3. NAIC 3 (a)	1,785,556,630	1,888,628	72,341,996	(39,178,834)	1,875,766,357	1,785,556,630	1,675,924,428	2,074,143,228
4. NAIC 4 (a)	1,273,737,758	295,841	189,455,032	(82,358,830)	1,356,168,372	1,273,737,758	1,002,219,737	1,377,295,298
5. NAIC 5 (a)	355,525,848	384,290	132,727,243	95,709,863	333,145,338	355,525,848	318,892,758	364,795,933
6. NAIC 6 (a)	8,759,584	294,664	25,328	327,949	9,560,926	8,759,584	9,356,869	18,056,701
7. Total Bonds	56,725,661,066	35,926,839,419	37,344,209,531	15,840,029	56,979,892,199	56,725,661,066	55,324,130,983	56,955,314,366
PREFERRED STOCK								
8. NAIC 1	75,700,080			(4,281,252)	74,279,582	75,700,080	71,418,828	71,989,200
9. NAIC 2	1,121,187,324		151,788,726	82,339	1,406,909,627	1,121,187,324	969,480,937	1,489,484,981
10. NAIC 3	108,559,681		37,785,000	1,328,880	84,677,500	108,559,681	72,103,561	84,377,291
11. NAIC 4	8,015,035			(217,035)	8,309,000	8,015,035	7,798,000	7,547,750
12. NAIC 5	(1)				31,720,100	(1)	(1)	0
13. NAIC 6	552,500			3,400	418,200	552,500	555,900	408,000
14. Total Preferred Stock	1,314,014,617	0	189,573,726	(3,083,668)	1,606,314,006	1,314,014,617	1,121,357,223	1,653,807,222
15. Total Bonds & Preferred Stock	58,039,675,683	35,926,839,419	37,533,783,257	12,756,361	58,586,206,205	58,039,675,683	56,445,488,206	58,609,121,588

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,113,279,291 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals		XXX			

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	245,190,812	17,151,106
2. Cost of short-term investments acquired		249,339,132
3. Accrual of discount	1,193,907	934,957
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(1,145)
6. Deduct consideration received on disposals	246,374,000	22,197,936
7. Deduct amortization of premium	10,719	35,303
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	245,190,812
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	245,190,812

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)	331,028,524
2.	Cost Paid/(Consideration Received) on additions	628,417,688
3.	Unrealized Valuation increase/(decrease)	(8,092,780)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	318,778,554
6.	Considerations received/(paid) on terminations	324,734,913
7.	Amortization	(572,892,922)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,339,427
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	374,843,579
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	374,843,579

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				4,341,680
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				(588,407)
3.1	Add:				
	Change in variation margin on open contracts – Highly Effective Hedges				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts – All Other				
3.13	Section 1, Column 18, current year to date minus	(550,538)			
3.14	Section 1, Column 18, prior year	(27,675)	(522,863)	(522,863)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
3.23	Section 1, Column 19, current year to date minus	(550,538)			
3.24	Section 1, Column 19, prior year plus	(27,675)			
3.25	SSAP No. 108 adjustments	0	(522,863)	(522,863)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			2,431,406	
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	2,431,406			
4.23	SSAP No. 108 adjustments	2,431,406			
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				3,753,273
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,753,273

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 Totals				0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	584,375,467	1	584,375,467	0	0	0	0	1	584,375,467
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	657,402	XXX		XXX		XXX	657,402
4. Less: Closed or Disposed of Transactions			1	585,032,870					1	585,032,870
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	1	584,375,467	0	0	0	0	0	0	0	0

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	374,843,579	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	3,753,273	
3.	Total (Line 1 plus Line 2)		378,596,852
4.	Part D, Section 1, Column 6	626,499,491	
5.	Part D, Section 1, Column 7	(247,902,639)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	498,626,011	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		498,626,011
10.	Part D, Section 1, Column 9	929,103,985	
11.	Part D, Section 1, Column 10	(430,477,974)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,200,276	
14.	Part B, Section 1, Column 20	3,696,000	
15.	Part D, Section 1, Column 12	6,896,276	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	794,575,091
2. Cost of cash equivalents acquired	52,543,144,780	7,938,481,190
3. Accrual of discount	40,450,527	226,774
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	(41)	(21,844)
6. Deduct consideration received on disposals	51,424,315,976	8,733,252,361
7. Deduct amortization of premium		8,850
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,159,279,291	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,159,279,291	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3			Actual Cost at Time of Acquisition		Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor		Amount of Encumbrances		
Acquired by purchase								
Office building	West Des Moines	IA	11/30/2020					231,928
0199999 - Acquired by purchase					0	0	0	231,928
0399999 Totals					0	0	0	231,928

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
1155	New York	NY		04/28/2023	7.720		756,405	25,306,884
1164	West Palm Beach	FL		12/02/2021	4.250		2,361,386	156,000,000
1167	Los Angeles	CA		05/19/2023	4.250		15,700,000	20,869,565
1177	Las Vegas	NV		04/11/2023	10.720		9,087,308	596,422,755
1180	Glendale	AZ				82,842,500		140,000,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						82,842,500	27,905,099	938,599,204
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						82,842,500	27,905,099	938,599,204
3399999 Totals						82,842,500	27,905,099	938,599,204

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayments																	
701	Denver	CO		04/16/2010		94,962					0		94,962	94,962			0
724	Atlanta	GA		10/18/2011		127,366					0		127,366	127,366			0
733	Mount Arlington	NJ		12/23/2011		30,374					0		30,374	30,374			0
734	Mount Arlington	NJ		12/23/2011		72,863					0		72,863	72,863			0
742	Vancouver	WA		04/02/2012		102,243					0		102,243	102,243			0
783	Washington	DC		03/22/2013		340					0		340	340			0
794	South Lake Tahoe	CA		08/20/2019		146,940					0		146,940	146,940			0
799	Kalamazoo	MI		08/14/2013		109,304					0		109,304	109,304			0
904	Upland	CA		09/06/2013		177,286					0		177,286	177,286			0
909	Hillsborough	NJ		09/30/2013		184,005					0		184,005	184,005			0
916	Rockville	MD		03/27/2014		290,494					0		290,494	290,494			0
920	Morrisville	NC		12/30/2013		122,900					0		122,900	122,900			0
921	Morrisville	NC		12/30/2013		107,680					0		107,680	107,680			0
922	Beverly Hills	CA		12/30/2016		115,779					0		115,779	115,779			0
925	New York	NY		04/10/2014		110,384					0		110,384	110,384			0
930	New York	NY		05/12/2014		346,413					0		346,413	346,413			0
951	Katy	TX		12/30/2016		108,978					0		108,978	108,978			0
960	White Plains	NY		10/06/2014		368,536					0		368,536	368,536			0
965	Brentwood	CA		11/14/2014		53,230					0		53,230	53,230			0
968	Murfreesboro	TN		11/04/2014		52,889					0		52,889	52,889			0
970	Greenville	SC		11/20/2014		425,129					0		425,129	425,129			0
972	Columbia	SC		12/03/2014		180,719					0		180,719	180,719			0
973	Boston	MA		12/15/2014		579,565					0		579,565	579,565			0
975	Destin	FL		12/18/2014		297,075					0		297,075	297,075			0
979	Mission Viejo	CA		12/22/2014		64,389					0		64,389	64,389			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
981	Fenton	MO		12/23/2014		207,573					0		207,573	207,573			0
991	New York	NY		01/30/2015		171,398					0		171,398	171,398			0
992	Portland	OR		02/27/2015		170,425					0		170,425	170,425			0
993	San Diego	CA		03/02/2015		427,141					0		427,141	427,141			0
995	New York	NY		05/05/2015		88,644					0		88,644	88,644			0
997	Hyattsville	MD		03/26/2015		62,622					0		62,622	62,622			0
999	Bedford	NH		03/26/2015		80,888					0		80,888	80,888			0
1000	Columbia	SC		03/31/2015		157,191					0		157,191	157,191			0
1001	Irvine	CA		03/31/2015		164,999					0		164,999	164,999			0
1003	New Carrollton	MD		05/11/2015		208,546					0		208,546	208,546			0
1005	Omaha	NE		04/17/2015		58,225					0		58,225	58,225			0
1007	Secaucus	NJ		05/01/2015		65,562					0		65,562	65,562			0
1009	Vienna	VA		05/06/2015		77,228					0		77,228	77,228			0
1010	Irvine	CA		05/11/2015		191,302					0		191,302	191,302			0
1019	Walnut Creek	CA		06/01/2015		89,535					0		89,535	89,535			0
1028	Ladera Ranch	CA		06/30/2015		97,571					0		97,571	97,571			0
1029	Elk Grove	CA		07/10/2015		204,439					0		204,439	204,439			0
1041	Stamford	CT		08/21/2015		119,985					0		119,985	119,985			0
1049	Boston	MA		12/30/2016		167,210					0		167,210	167,210			0
1050	Omaha	NE		09/22/2015		125,940					0		125,940	125,940			0
1051	Charleston	SC		09/29/2015		203,262					0		203,262	203,262			0
1054	Orlando	FL		10/01/2015		99,353					0		99,353	99,353			0
1056	New York	NY		02/05/2016		52,623					0		52,623	52,623			0
1059	San Diego	CA		11/02/2015		78,179					0		78,179	78,179			0
1060	Panama City Beach	FL		10/20/2015		156,185					0		156,185	156,185			0
1065	Conroe	TX		11/12/2015		131,532					0		131,532	131,532			0
1078	Baltimore	MD		01/28/2016		224,358					0		224,358	224,358			0
1084	Fairfax	VA		06/06/2016		134,474					0		134,474	134,474			0
1089	Sacramento	CA		12/09/2016		98,510					0		98,510	98,510			0
1094	Charlotte	NC		03/10/2017		222,656					0		222,656	222,656			0
1098	Columbia	MD		07/25/2017		94,600					0		94,600	94,600			0
1106	Park City	UT		12/27/2017		83,542					0		83,542	83,542			0
1108	Philadelphia	PA		01/09/2018		106,682					0		106,682	106,682			0
1111	Baltimore	MD		01/31/2018		125,409					0		125,409	125,409			0
1115	San Diego	CA		04/20/2018		123,689					0		123,689	123,689			0
1118	Santa Monica	CA		07/24/2018		666,667					0		666,667	666,667			0
1119	Pittsburgh	PA		08/30/2018		73,173					0		73,173	73,173			0
1120	Rochester	NY		08/02/2018		187,070					0		187,070	187,070			0
1121	Westminster	CO		08/20/2018		105,379					0		105,379	105,379			0
1122	Baltimore	MD		09/05/2018		85,192					0		85,192	85,192			0
1126	Cleveland	OH		10/18/2018		104,450					0		104,450	104,450			0
1130	San Jose	CA		12/10/2018		164,709					0		164,709	164,709			0
1131	Orlando	FL		12/20/2018		81,123					0		81,123	81,123			0
1135	Los Angeles	CA		12/27/2018		(340,102)					0		(340,102)	(340,102)			0
1136	Bothell	WA		02/25/2019		122,458					0		122,458	122,458			0
1137	Campbell	CA		03/14/2019		64,152					0		64,152	64,152			0
1138	Coconut Grove	FL		04/11/2019		167,590					0		167,590	167,590			0
1140	Denver	CO		05/01/2019		96,206					0		96,206	96,206			0
1142	Sacramento	CA		06/26/2019		173,350					0		173,350	173,350			0
1144	Yonkers	NY		07/02/2019		79,424					0		79,424	79,424			0
1145	Orlando	FL		07/24/2019		84,075					0		84,075	84,075			0
1149	Nashville	TN		07/25/2019		149,860					0		149,860	149,860			0
1153	Wilmington	NC		09/24/2019		567,694					0		567,694	567,694			0
1159	Geneva	IL		03/05/2021		51,684					0		51,684	51,684			0
1178	Phoenix	AZ		12/21/2022		(1,085,235)					0		(1,085,235)	(1,085,235)			0
19336	Clinton	MD		05/16/2019		31,102					0		31,102	31,102			0
7200142	Sunnyvale	CA		12/09/2015		(65,776)					0		(65,776)	(65,776)			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7200196	Fort Wayne	IN		05/25/2017		273,728					0		273,728	273,728			0
1131U	Orlando	FL		06/27/2019		7,646					0		7,646	7,646			0
1138U	Coconut Grove	FL		11/15/2022		732					0		732	732			0
1153B	Wilmington	NC		09/24/2019		44,673					0		44,673	44,673			0
794U	South Lake Tahoe	CA		08/20/2019		70,773					0		70,773	70,773			0
0299999 - Mortgages with partial repayments						11,103,116	0	0	0	0	0	0	11,103,116	11,103,116	0	0	0
0599999 Totals						11,103,116	0	0	0	0	0	0	11,103,116	11,103,116	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
BGH21E-7F-0	RMTG - 2050700438 FUNDED	Freemont	CA	PHH Mortgage Corporation		11/19/2007			25,885		860,439	100.000
BGH21E-7H-6	RMTG - 2050700370 FUNDED	Snowmass Village	CO	PHH Mortgage Corporation		11/19/2007			268,554		2,138,409	100.000
BGH21E-8E-2	RMTG - 2050700463 FUNDED	Huntington Beach	CA	PHH Mortgage Corporation		11/19/2007			20,000		160,116	100.000
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated								0	314,439	0	3,158,964	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000-00-0	AEA III	Stamford	CT	AEA Mezzanine Management		08/16/2013			9,435		472,474	3.160
000000-00-0	AEA IV	Stamford	CT	AEA Mezzanine Management		07/27/2018			811,991		2,937,416	2.700
000000-00-0	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP	Wilmington	DE	MCOF-1 GP, LP		01/20/2022			7,800,000		18,200,000	
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	Wilmington	DE	PineBridge Private Credit III		09/30/2022			4,662,495		13,001,325	
1599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	13,283,921	0	34,611,215	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND, LP	Wilmington	DE	3i North American Infrastructure GP, LLC		04/21/2022			24,547,959		21,557,342	21.390
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A	Wilmington	DE	GF Capital Private Equity GP II, LLC		06/06/2014			802,023		1,034,821	14.990
000000-00-0	HUNTER POINT CAPITAL INVESTORS LP FUND	Wilmington	DE	Hunter Point Capital LP		06/16/2023		4,131,149			85,868,851	
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC	Wilmington	DE	JH Killington Communications, LLC		03/20/2021			1,757,225		1,407,280	6.940
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND	Willmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018			278,978		7,015,292	3.600
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC		02/05/2021			19,338,884		34,552,079	6.770
000000-00-0	MSA ACCELERATION PARTNERS, LP	Wilmington	DE	MSA Acceleration Parterns, LP		01/19/2022			9,193,423		103,964,771	22.910
000000-00-0	OAKTREE POWER OPPS FUND VI	Cayman Island	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022			8,432,836		53,577,115	4.980
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	Wilmington	DE	Pinebridge		06/22/2020			18,083,023		88,667,241	
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP	Wilmington	DE	SENTINEL JUNIOR CAPITAL II, LP		07/13/2023		1,866,265			16,133,735	
000000-00-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT ISSUER LP	Wilmington	DE	GID Program US GP LLC		05/28/2021			4,785,461		21,587,273	
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild		04/24/2018			406,622		13,240,405	12.700
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	Wilmington	DE	Pinebridge		06/22/2020			21,792,828			
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated								5,997,414	109,419,263	0	448,606,204	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
000000-00-0	CAMPA COLLATERAL EQUITY FUNDED	Various		Campa		10/13/2021			2,608,129		1,882,460	
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	Various		Hypnos		10/22/2021			2,955,082		4,798,241	
000000-00-0	MOLLY AIDA FUNDING LLC	Various		Molly Aida		08/17/2020			94,382		3,233,730	26.660
000000-00-0	ORINOCO FUNDING EQUITY FUNDED	Various		Orinoco		10/13/2021			1,957,410		435,929	26.660
000000-00-0	IVIRON	Various		Iviron		12/29/2022			8,612,084			
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated								0	16,227,088	0	10,350,359	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
000000-00-0	ASPEN	Various		GRE-Aspen Funding, LLC		12/29/2022			29,909,893		3,241,507	
000000-00-0	BIRCH	Various		GRE-Birch Funding, LLC		12/29/2022			31,037,087		8,235,432	
000000-00-0	PINE	Various		GRE-Pine Funding, LLC		12/29/2022			40,359,014		9,650,111	
000000-00-0	SAMARA	Various		GRE-Samara Funding, LLC		12/29/2022			55,753,265		994,167	
000000-00-0	SPRUCE	Various		GRE-Spruce Funding, LLC		12/29/2022			40,265,294		12,668,771	
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated								0	197,324,553	0	34,789,988	XXX
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS		12/19/2022			1,654,738			
2999999 - Collateral Loans - Unaffiliated								0	1,654,738	0	0	XXX
Collateral Loans - Affiliated												
BGH81G-7H-8	IVIRON FUNDING COLLATERAL LOAN FUNDED	Various		IVIRON		12/28/2022			2,460,751			
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		MOLLY AIDA		12/28/2022			1,735,335			
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED	Various		ORINOCO		08/16/2022			2,914,668			
3099999 - Collateral Loans - Affiliated								0	7,110,754	0	0	XXX
6099999 – Subtotals - Unaffiliated								5,997,414	124,672,361	0	486,376,382	XXX
6199999 – Subtotals - Affiliated								0	220,662,394	0	45,140,347	XXX
6299999 Totals								5,997,414	345,334,755	0	531,516,730	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
BGH21E-7H-6	RMTG - 2050700370 FUNDED	Snowmass Village	CO	PAYOFF	11/19/2007	07/31/2023	2,928,546	37,484				37,484		3,234,583	3,234,583			0	264,324
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated							2,928,546	37,484	0	0	0	37,484	0	3,234,583	3,234,583	0	0	0	264,324
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	AEA III	Stamford	CT	AEA Mezzanine Management	08/16/2013	08/04/2023	831,054					0		831,054	831,054			0	
000000-00-0	AEA IV	Stamford	CT	AEA Mezzanine Management	07/27/2018	07/19/2023	99,664					0		99,664	99,664			0	
000000-00-0	PineBridge Private Credit III Parallel RFF, L.P.	Wilmington	DE	PineBridge Private Credit III	09/30/2022	09/26/2023	13,711					0		13,711	13,711			0	
1599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated							944,429	0	0	0	0	0	0	944,429	944,429	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
000000-00-0	NZC GUGGENHEIM	New York	NY	GPIM LLC	04/01/2013	07/23/2023	59,487					0		59,487	59,487			0	
1699999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated							59,487	0	0	0	0	0	0	59,487	59,487	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	PT ARCTIC FUND I	Anchorage	AK	PT Artic Fund I GP, LLC	11/09/2015	08/30/2023	110,468					0		110,468	110,468			0	
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild	04/24/2018	09/29/2023	3,339,703					0		3,339,703	3,339,703			0	
000000-00-0	VINE MEDIA	Wilmington	DE	Vine Alternative Invstments IV, LP	12/13/2018	09/29/2023	176,892					0		176,892	176,892			0	
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	Wilmington	DE	Pinebridge	06/22/2020	08/31/2023	(872,521)					0		(872,521)	(872,521)			0	
000000-00-0	HUNTER POINT CAPITAL INVESTORS LP FUND	Wilmington	DE	Hunter Point Capital LP	06/16/2023	09/29/2023	0					0		1,367,473	1,367,473			0	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							2,754,543	0	0	0	0	0	0	4,122,016	4,122,016	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	G-PIPE	Various		G-Pipe	07/23/2021	09/22/2023	2,677,612					0		2,677,612	2,677,612			0	
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	Various		Hypnos	10/22/2021	07/21/2023	463,801					0		463,801	463,801			0	
000000-00-0	WATTAGE FINANCE-NC, LLC	Kings Mountain	OH	NTE Energy LLC	03/11/2016	09/29/2023	4,613,611					0		4,613,611	4,613,611			0	
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated							7,755,024	0	0	0	0	0	0	7,755,024	7,755,024	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
000000-00-0	BIRCH	Various		GRE-Birch Funding, LLC	12/29/2022	09/29/2023	189,019					0		189,019	189,019			0	
000000-00-0	PINE	Various		GRE-Pine Funding, LLC	12/29/2022	09/29/2023	188,373					0		188,373	188,373			0	
000000-00-0	SPRUCE	Various		GRE-Spruce Funding, LLC	12/29/2022	09/29/2023	31,382					0		31,382	31,382			0	
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated							408,774	0	0	0	0	0	0	408,774	408,774	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BLACKROCK US REAL ESTATE SENIOR MEZZANINE DEBT FUND LP	Wilmington	DE	BlackRock US Real Estate	01/27/2020	08/31/2023	30,493,464					0			30,493,464			0	
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated							30,493,464	0	0	0	0	0	0	0	30,493,464	0	0	0	0
Surplus Debentures, etc. - Unaffiliated																			
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC	Various		SECURITY CALLED BY ISSUER at 100.000	04/02/2018	05/10/2023	4,000,000					0		4,000,000	4,000,000			0	116,895
2799999 - Surplus Debentures, etc. - Unaffiliated							4,000,000	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0	116,895
Collateral Loans - Unaffiliated																			
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN	Various		VARIOUS	01/12/2022	06/22/2023	2,662,862					0		2,662,862	2,662,862			0	114,213
2999999 - Collateral Loans - Unaffiliated							2,662,862	0	0	0	0	0	0	2,662,862	2,662,862	0	0	0	114,213
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
09262E-AR-4	BLACKROCK DLF IX 2021-2 CLO SUB	Various		PRIOR YEAR INCOME	09/10/2020	03/31/2023						0						0	182,146
92870V-AG-0	VOLTAGE FINANCE CL C	Various		SINKING FUND REDEMPTION	12/01/2016	05/15/2023	5,528,940					0		5,528,940	5,528,940			0	33,791
92870V-AH-8	VOLTAGE FINANCE CL D	Various		SINKING FUND REDEMPTION	12/01/2016	05/15/2023	56,604	391				391		56,995	56,995			0	
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							5,585,544	391	0	0	0	391	0	5,585,935	5,585,935	0	0	0	215,937
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
40166L-30-7	PDFNI 2012-E2 1	Various		MBS PAYDOWN	12/01/2016	05/04/2023	101,339	5,082				5,082		106,421	106,421			0	158,458
40168P-BM-9	PDFNI 2016-E2 1	Various		MBS PAYDOWN	12/01/2016	04/15/2023	856,283					0		856,283	856,283			0	26,283
40168P-BN-7	PDFNI 2016-E2 2	Various		MBS PAYDOWN	12/01/2016	04/15/2023	351,375					0		351,375	351,375			0	27,920
40168P-BP-2	PDFNI 2016-E2 3	Various		MBS PAYDOWN	12/01/2016	04/15/2023	271,866					0		271,866	271,866			0	7,909
40168P-BQ-0	PDFNI 2017-E2 E24	Various		MBS PAYDOWN	05/09/2017	06/30/2023	241,128					0		241,128	241,128			0	6,937
40168P-BR-8	PDFNI 2017-E2 5	Various		MBS PAYDOWN	06/09/2017	04/15/2023	207,572					0		207,572	207,572			0	4,625
45032M-AG-3	ISAIL 2013 SENIOR A	Various		MBS PAYDOWN	12/01/2016	04/11/2023	143,484	74,243				74,243		217,727	217,727			0	455
45032M-AH-1	ISAIL 2013 JUNIOR PART B	Various		MBS PAYDOWN	12/01/2016	04/11/2023	2,273	1,460				1,460		3,733	3,733			0	
4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated							2,175,320	80,785	0	0	0	80,785	0	2,256,105	2,256,105	0	0	0	232,587
6099999 – Subtotals - Unaffiliated							49,369,388	37,875	0	0	0	37,875	0	20,549,825	51,043,289	0	0	0	711,369
6199999 – Subtotals - Affiliated							10,398,605	80,785	0	0	0	80,785	0	10,479,390	10,479,390	0	0	0	232,587
6299999 Totals							59,767,993	118,660	0	0	0	118,660	0	31,029,216	61,522,680	0	0	0	943,956

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
3130AW-MM-9	FHLB 6.15 07/33 -		07/10/2023	JVB FINANCIAL	XXX	569,715	570,000		1.A
3130AW-Q2-9	FHLB 5.85 07/38 - 07/25 (A)		07/25/2023	CITIGROUP GLOBAL MARKETS	XXX	4,016,950	4,025,000		1.B
3130AW-S4-3	FHLB 6.0 08/33 -		07/28/2023	STIFEL NICOLAUS	XXX	3,795,000	3,795,000		1.B FE
3133EP-SD-8	FFCB 5.97 08/33 - 08/24 (A)		07/31/2023	NOMURA INC	XXX	3,250,000	3,250,000		1.B FE
88046K-FR-2	TN HOUSING DEV 2023-2B SOC		07/01/2023	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000		1.B FE
88059E-E4-2	TVAS 0.0 10/01/2043		07/28/2023	BREAN CAPITAL LLC	XXX	1,019,039	2,787,000		1.A
88059E-E6-7	TVAS 0.00 10/01/2044		07/28/2023	BREAN CAPITAL LLC	XXX	1,212,953	3,487,000		1.A
88059E-F2-5	TVAS 0.0 10/01/2046		07/28/2023	BREAN CAPITAL LLC	XXX	1,098,372	3,489,000		1.A
88059E-F3-3	TVAS 0.00 04/01/2047		07/20/2023	BREAN CAPITAL LLC	XXX	2,076,333	6,610,000		1.A
88059E-F4-1	TVAS 0.00 10/01/2047		07/20/2023	BREAN CAPITAL LLC	XXX	1,012,594	3,319,000		1.A
88059E-F6-6	TVA 0.0 10/01/2048		07/20/2023	BREAN CAPITAL LLC	XXX	915,742	3,168,000		1.A
88059E-G4-0	TVAS		07/20/2023	BREAN CAPITAL LLC	XXX	878,140	3,522,000		1.A
88059E-G5-7	TVA 0.0 04/01/2052		07/20/2023	BREAN CAPITAL LLC	XXX	856,762	3,522,000		1.A
88059E-M6-8	TVAS 0.0 01/15/2045		07/28/2023	BREAN CAPITAL LLC	XXX	665,854	1,942,000		1.A
88059E-M7-6	TVAS 0.00 07/15/2045		07/28/2023	BREAN CAPITAL LLC	XXX	640,749	1,916,000		1.A
88059E-M9-2	TVAS 0.0 07/15/2046		07/28/2023	BREAN CAPITAL LLC	XXX	754,334	2,371,000		1.A
88059E-N4-2	TVAS 0.00 01/15/2048		07/20/2023	BREAN CAPITAL LLC	XXX	762,495	2,547,000		1.A
88059E-N5-9	TVASP 0.0 01/15/48		07/05/2023	NOMURA INC	XXX	889,050	3,000,000		1.A
91282C-GT-2	T 3.625 03/31/2028		09/22/2023	GOLDMAN SACHS & CO	XXX	767,625	800,000	14,104	1.A
0109999999 - Bonds - U.S. Governments						26,181,707	55,120,000	14,104	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
19648G-BT-8	CO HFA SFM 2023N1		09/21/2023	WELLS FARGO	XXX	986,310	1,000,000	808	1.A
3133KR-FG-4	FR RA9167		07/31/2023	MORGAN STANLEY	XXX	7,595,600	7,648,181	15,190	1.A
3136A6-TN-4	FNR 2012-63 ZM		09/01/2023	CAPITALIZED INTEREST	XXX	25,618	25,618		1.A
3136A7-PJ-5	FNR 2012-88 WZ		09/29/2023	CAPITALIZED INTEREST	XXX	1,349	1,349		1.A
3136A8-D6-4	FNR 2012-103 ZC		09/06/2023	CAPITALIZED INTEREST	XXX	7,966	7,966		1.A
3136AB-4N-0	FNR 2013-2 LZ		09/01/2023	CAPITALIZED INTEREST	XXX	486	486		1.A
3136AN-QW-0	FNR 2015-26 UZ		09/29/2023	CAPITALIZED INTEREST	XXX	16,777	16,777		1.A
3136AR-E2-0	FNR 2016-18 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	37,563	37,563		1.A
3136AS-6E-1	FNR 2016-52 PZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,180	10,180		1.A
3136AS-CT-1	FNMA 16-24		09/11/2023	CAPITALIZED INTEREST	XXX	35,115	35,115		1.A
3136AU-4D-0	FNR 2017-8 BZ		09/11/2023	CAPITALIZED INTEREST	XXX	5,722	5,722		1.A
3136AV-2Z-1	FNR 2017-21 ZD		09/29/2023	CAPITALIZED INTEREST	XXX	51,898	51,898		1.A
3136AV-JB-6	FNR 2017-4 ZC		09/19/2023	CAPITALIZED INTEREST	XXX	28,362	28,362		1.A
3136AV-PM-5	FNR 2017-10 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	11,362	11,362		1.A
3136AW-A9-8	FNR 2017-45 ZK		09/11/2023	CAPITALIZED INTEREST	XXX	14,985	14,985		1.A
3136AX-NB-7	FNR 17-59 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	48,880	48,880		1.A
3136B0-EN-2	FNR 2017-102 PZ		09/29/2023	CAPITALIZED INTEREST	XXX	78,746	78,746		1.A
3136B2-7H-9	FNR 2018-72 ZB		09/29/2023	CAPITALIZED INTEREST	XXX	158,504	158,504		1.A
3136B2-UE-0	FNR 2018-55 LZ		09/14/2023	CAPITALIZED INTEREST	XXX	16,177	16,177		1.A
3136B2-YL-0	FNR 2018-54 LZ		09/06/2023	CAPITALIZED INTEREST	XXX	6,744	6,744		1.A
3136B3-DT-4	FNR 2018-73 BZ		09/19/2023	CAPITALIZED INTEREST	XXX	56,892	56,892		1.A
3136B3-MM-9	FNR 18-84 ZA		09/14/2023	CAPITALIZED INTEREST	XXX	5,459	5,459		1.A
3136B3-MV-9	FNR 18-84 ZD		09/11/2023	CAPITALIZED INTEREST	XXX	32,107	32,107		1.A
3136B3-RS-1	FNR 18-89 VZ		09/29/2023	CAPITALIZED INTEREST	XXX	73,615	73,615		1.A
3136B7-V2-4	FNR 2019-82 HZ		09/19/2023	CAPITALIZED INTEREST	XXX	6,016	6,016		1.A
3136B8-HA-0	FNR 2020-3 JZ		07/01/2023	CAPITALIZED INTEREST	XXX	13,462	13,462		1.A
3136B8-LT-4	FNR 2020-7 DZ		09/19/2023	CAPITALIZED INTEREST	XXX	27,429	27,429		1.A
3136BD-C7-1	FNR 2021-4 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	7,933	7,933		1.A
3136BG-4G-3	FNR 2021-65 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	22,310	22,310		1.A
3136BG-5Y-3	FNR 2021-66 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	116,863	116,863		1.A
3136BG-N3-1	FNR 2021-56 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	314,556	314,556		1.A
3136BG-WS-6	FNR 2021-57 TZ		09/29/2023	CAPITALIZED INTEREST	XXX	29,215	29,215		1.A
3136BG-ZR-5	FNR 2021-62 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	192,760	192,760		1.A
3136BH-J3-4	FNR 2021-49 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	15,604	15,604		1.A
3136BJ-E9-2	FNR 2021-73 Z		09/29/2023	CAPITALIZED INTEREST	XXX	9,541	9,541		1.A
3136BJ-F5-9	FNR 2021-73 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	22,476	22,476		1.A
3136BJ-FU-4	FNR 2021-68 Z		09/29/2023	CAPITALIZED INTEREST	XXX	48,433	48,433		1.A

SCHEDULE D - PART 3

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

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3136BJ-G7-4	FNR 2021-73 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,398	10,398		1.A
3136BJ-JW-6	FNR 2021-69 VZ		09/29/2023	CAPITALIZED INTEREST	XXX	15,262	15,262		1.A
3136BJ-WW-1	FNR 2021-76 PZ		09/29/2023	CAPITALIZED INTEREST	XXX	78,614	78,614		1.A
3136BK-EM-0	FNR 2021-82 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	36,988	36,988		1.A
3136BK-TN-2	FNR 2021-85 TZ		09/29/2023	CAPITALIZED INTEREST	XXX	15,403	15,403		1.A
3136BK-WK-4	FNR 2021-95 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	46,601	46,601		1.A
3136BK-X6-4	FNR 2021-94 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	13,004	13,004		1.A
3136BK-XK-3	FNR 2021-96 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	4,551	4,551		1.A
3136BK-YR-7	FNR 2021-86 ZT		09/29/2023	CAPITALIZED INTEREST	XXX	78,225	78,225		1.A
3136BK-YZ-9	FNR 2021-86 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	129,698	129,698		1.A
3136BL-3W-8	FNR 2022-10 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	15,354	15,354		1.A
3136BL-RU-6	FNR 2022-7 ZE		09/29/2023	CAPITALIZED INTEREST	XXX	42,954	42,954		1.A
3136BL-TN-0	FNR 2022-7 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	90,386	90,386		1.A
3136BM-AH-1	FNR 2022-9 Z		09/29/2023	CAPITALIZED INTEREST	XXX	36,389	36,389		1.A
3136BM-HC-5	FNR 2022-21 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	123,447	123,447		1.A
3136BM-PV-4	FNR 2022-17 ZJ		09/29/2023	CAPITALIZED INTEREST	XXX	24,271	24,271		1.A
3136BM-QE-1	FNR 2022-17 ZN		09/29/2023	CAPITALIZED INTEREST	XXX	18,335	18,335		1.A
3136BM-R8-3	FNR 2022-32 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	269,735	269,735		1.A
3136BM-W9-5	FNR 2022-29 ZQ		09/29/2023	CAPITALIZED INTEREST	XXX	443,078	443,078		1.A
3136BN-4A-1	FNR 2022-57 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	50,929	50,929		1.A
3136BN-GM-2	FNR 2022-46 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	39,701	39,701		1.A
3136BN-HB-5	FNR 2022-44 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	52,777	52,777		1.A
3136BN-KF-2	FNR 2022-38 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	75,709	75,709		1.A
3136BN-KP-0	FNR 2022-38 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	81,331	81,331		1.A
3136BN-LA-2	FNR 2022-38 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	35,433	35,433		1.A
3136BN-MA-1	FNR 2022-37 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	118,110	118,110		1.A
3136BN-N5-1	FNR 2022-47 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	132,462	132,462		1.A
3136BN-NX-0	FNR 2022-37 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	253,937	253,937		1.A
3136BN-QR-0	FNR 2022-42 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	83,537	83,537		1.A
3136BN-S2-3	FNR 2022-53 Z		09/29/2023	CAPITALIZED INTEREST	XXX	39,537	39,537		1.A
3136BN-W7-7	FNR 2022-60 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	112,808	112,808		1.A
3136BP-CM-1	FNR 2022-77 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	763,801	763,801		1.A
3136BP-CP-4	FNR 2022-65 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	24,987	24,987		1.A
3136BP-CU-3	FNR 2022-67 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	65,154	65,154		1.A
3136BP-D4-0	FNR 2023-5 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	38,288	38,288		1.A
3136BP-DC-2	FNR 2022-64 KZ		09/29/2023	CAPITALIZED INTEREST	XXX	77,575	77,575		1.A
3136BP-GE-5	FNR 2022-77 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	155,721	155,721		1.A
3136BP-GW-5	FNR 2022-78 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	57,311	57,311		1.A
3136BP-KF-7	FNR 2022-80 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	71,639	71,639		1.A
3136BP-KT-7	FNR 2022-76 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	64,884	64,884		1.A
3136BP-L8-2	FNR 2023-12 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	25,419	25,419		1.A
3136BP-MM-0	FNR 2022-83 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	82,442	82,442		1.A
3136BP-MQ-1	FNR 2022-83 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	203,813	203,813		1.A
3136BP-NC-1	FNR 2022-88 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	101,043	101,043		1.A
3136BP-QA-2	FNR 2022-82 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	93,664	93,664		1.A
3136BP-ZE-4	FNR 2023-8 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	47,194	47,194		1.A
3136BQ-EH-8	FNR 2023-37 BZ		09/29/2023	VARIOUS	XXX	5,540,864	5,550,532	25,208	1.A
3137A0-3H-6	FHR 3680 ZA		09/18/2023	CAPITALIZED INTEREST	XXX	10,497	10,497		1.A
3137A4-E7-8	FHR 3768 ZP		07/01/2023	CAPITALIZED INTEREST	XXX	112,851	112,851		1.A
3137A5-P2-4	FHR 3795 VZ		07/01/2023	CAPITALIZED INTEREST	XXX	18,266	18,266		1.A
3137A9-Y2-6	FHR 3835 ZV		07/01/2023	CAPITALIZED INTEREST	XXX	27,948	27,948		1.A
3137AF-PC-0	FHR 3919 BY		09/29/2023	CAPITALIZED INTEREST	XXX	181,149	181,149		1.A
3137AX-W3-3	FHR 5269 ZT		09/29/2023	CAPITALIZED INTEREST	XXX	20,159	20,159		1.A
3137AY-KG-5	FHR 4172 UZ		09/29/2023	CAPITALIZED INTEREST	XXX	13,281	13,281		1.A
3137B1-3E-0	FHR 4182 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	67,426	67,426		1.A
3137B3-6D-5	FHR 4215 ZK		08/01/2021	CAPITALIZED INTEREST	XXX	17,653	17,653		1.A
3137B3-A3-2	FHR 4230 Z		09/11/2023	CAPITALIZED INTEREST	XXX	15,169	15,169		1.A
3137BF-BH-3	FHR 4413 VZ		09/01/2023	CAPITALIZED INTEREST	XXX	16,055	16,055		1.A
3137BR-DQ-5	FHR 4609 QZ		09/29/2023	CAPITALIZED INTEREST	XXX	39,565	39,565		1.A
3137BT-RY-9	FHR 4636 ZN		09/29/2023	CAPITALIZED INTEREST	XXX	15,759	15,759		1.A
3137BW-RN-6	FHR 4664 TZ		09/19/2023	CAPITALIZED INTEREST	XXX	322,018	322,018		1.A

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

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3137F1-7F-9	FHR 4693 TZ		07/01/2023	CAPITALIZED INTEREST	XXX	74,963	74,963		1.A
3137F2-ZW-9	FHR 4711 CZ		07/01/2023	CAPITALIZED INTEREST	XXX	46,486	46,486		1.A
3137F3-K6-0	FHR 4768 ZH		09/11/2023	CAPITALIZED INTEREST	XXX	25,346	25,346		1.A
3137F5-3A-5	FHR 4791 ZB		09/11/2023	CAPITALIZED INTEREST	XXX	5,677	5,677		1.A
3137FA-5D-6	FHR 4710 GZ		09/01/2023	CAPITALIZED INTEREST	XXX	35,819	35,819		1.A
3137FB-NL-6	FHR 4732 QZ		09/29/2023	CAPITALIZED INTEREST	XXX	28,123	28,123		1.A
3137FB-YC-4	FHR 4734 Z		07/01/2023	CAPITALIZED INTEREST	XXX	5,885	5,885		1.A
3137FC-4R-2	FHR 4738 LZ		09/19/2023	CAPITALIZED INTEREST	XXX	38,422	38,422		1.A
3137FD-7H-9	FHR 4748 YZ		09/29/2023	CAPITALIZED INTEREST	XXX	31,906	31,906		1.A
3137FD-DG-4	FHR 4750 KZ		09/14/2023	CAPITALIZED INTEREST	XXX	3,100	3,100		1.A
3137FG-3P-8	FHR 4801 ZN		09/19/2023	CAPITALIZED INTEREST	XXX	166,499	166,499		1.A
3137FG-5H-4	FHR 4796 NZ		09/11/2023	CAPITALIZED INTEREST	XXX	59,167	59,167		1.A
3137FQ-HA-4	FHR 4933 LZ		09/14/2023	CAPITALIZED INTEREST	XXX	5,259	5,259		1.A
3137GA-4M-6	FHR 3730 PZ		09/01/2023	CAPITALIZED INTEREST	XXX	20,867	20,867		1.A
3137H1-5M-4	FHR 5123 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	104,390	104,390		1.A
3137H1-6N-1	FHR 5123 MZ		09/19/2023	CAPITALIZED INTEREST	XXX	154,758	154,758		1.A
3137H1-BD-7	FHR 5122 Z		09/29/2023	CAPITALIZED INTEREST	XXX	12,661	12,661		1.A
3137H2-5X-8	FHR 5144 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	119,268	119,268		1.A
3137H2-7G-3	FHR 5140 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	440,108	440,108		1.A
3137H2-GR-9	FHR 5146 ZJ		09/29/2023	CAPITALIZED INTEREST	XXX	16,963	16,963		1.A
3137H2-U6-9	FHR 5149 Z		09/19/2023	CAPITALIZED INTEREST	XXX	432,494	432,494		1.A
3137H2-Z6-4	FHR 5150 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	56,731	56,731		1.A
3137H3-2U-5	FHR 5150 Z		09/29/2023	CAPITALIZED INTEREST	XXX	29,564	29,564		1.A
3137H3-6S-6	FHR 5155 LZ		09/19/2023	CAPITALIZED INTEREST	XXX	297,893	297,893		1.A
3137H3-JN-3	FHR 5151 ZB		09/29/2023	CAPITALIZED INTEREST	XXX	34,224	34,224		1.A
3137H3-SK-9	FHR 5159 GZ		09/19/2023	CAPITALIZED INTEREST	XXX	61,245	61,245		1.A
3137H3-UL-4	FHR 5159 QZ		09/19/2023	CAPITALIZED INTEREST	XXX	56,812	56,812		1.A
3137H3-UT-7	FHR 5159 UZ		09/19/2023	CAPITALIZED INTEREST	XXX	52,688	52,688		1.A
3137H3-V7-4	FHR 5159 ZW		09/19/2023	CAPITALIZED INTEREST	XXX	37,624	37,624		1.A
3137H3-W3-2	FHR 5160 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,356	10,356		1.A
3137H5-6N-2	FHR 5178 ZT		09/14/2023	CAPITALIZED INTEREST	XXX	109,695	109,695		1.A
3137H5-EQ-6	FHR 5192 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	779	779		1.A
3137H5-FE-2	FHLMC..5190 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	67,475	67,475		1.A
3137H5-FH-5	FHLMC..5190 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	68,926	68,926		1.A
3137H5-FL-6	FHR 5190 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	50,246	50,246		1.A
3137H5-HU-4	FHR 5190 Z		09/29/2023	CAPITALIZED INTEREST	XXX	32,963	32,963		1.A
3137H5-HW-0	FHR 5190 ZL		09/29/2023	CAPITALIZED INTEREST	XXX	13,062	13,062		1.A
3137H5-J4-0	FHR 5197 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	79,532	79,532		1.A
3137H5-JG-3	FHR 5188 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	33,464	33,464		1.A
3137H5-MR-5	FHR 5191 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	44,874	44,874		1.A
3137H5-RY-5	FHR 5194 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	27,886	27,886		1.A
3137H5-UE-5	FHR 5189 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	108,786	108,786		1.A
3137H5-VT-1	FHR 5189 ZT		09/29/2023	CAPITALIZED INTEREST	XXX	164,651	164,651		1.A
3137H5-ZN-0	FHR 5202 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,306	10,306		1.A
3137H6-CX-1	FHR 5200 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	25,025	25,025		1.A
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		09/11/2023	CAPITALIZED INTEREST	XXX	8,099	8,099		1.B FE
3137H6-PV-1	FHR 5206 Z		09/29/2023	CAPITALIZED INTEREST	XXX	15,611	15,611		1.A
3137H6-ZE-8	FHR 5213 Z		09/29/2023	CAPITALIZED INTEREST	XXX	89,743	89,743		1.A
3137H7-5P-4	FHR 5226 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	117,682	117,682		1.A
3137H7-AY-9	FHR 5222 EY		08/10/2023	CITIGROUP GLOBAL MARKETS	XXX	190,190	230,000	358	1.A
3137H7-F2-4	FHR 5221 ZE		09/29/2023	CAPITALIZED INTEREST	XXX	100,548	100,548		1.A
3137H7-SH-7	FHR 5229 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	53,122	53,122		1.A
3137H7-WG-4	FHR 5230 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	27,343	27,343		1.A
3137H8-AD-3	FHR 5236 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	52,777	52,777		1.A
3137H8-KX-8	FHR 5249 EZ		09/29/2023	CAPITALIZED INTEREST	XXX	183,948	183,948		1.A
3137H9-B4-0	FHR 5267 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	78,185	78,185		1.A
3137H9-BE-8	FHR 5267 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	224,629	224,629		1.A
3137H9-CR-8	FHR 5272 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	286,556	286,556		1.A
3137H9-DY-2	FHR 5270 DZ		09/29/2023	CAPITALIZED INTEREST	XXX	138,255	138,255		1.A
3137H9-GB-9	FHR 5275 AZ		09/29/2023	CAPITALIZED INTEREST	XXX	71,639	71,639		1.A
3137H9-GM-5	FHR 5275 KZ		09/29/2023	CAPITALIZED INTEREST	XXX	199,434	199,434		1.A

SCHEDULE D - PART 3

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

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3137H9-KU-2	FHR 5282 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	14,262	14,262		1.A
3137H9-RC-5	FHR 5295 ZA		09/29/2023	CAPITALIZED INTEREST	XXX	38,288	38,288		1.A
3137H9-RD-3	FHR 5295 ZJ		09/29/2023	CAPITALIZED INTEREST	XXX	66,823	66,823		1.A
3137HA-DG-8	FHR 5329 JZ		09/29/2023	VARIOUS	XXX	8,070,150	8,080,200	8,040	1.A
3137HA-GE-0	FHR 5330 ZA		09/29/2023	VARIOUS	XXX	4,364,446	4,384,214	5,089	1.A
3137HA-K6-2	FHR 5338 CZ		09/29/2023	VARIOUS	XXX	9,394,332	9,418,860	46,860	1.A
3137HA-LL-8	FHR 5333 LZ		08/22/2023	BREAN CAPITAL LLC	XXX	5,983,733	6,115,601	30,578	1.A
3137HA-MK-9	FRETE 2023-ML17 A		09/12/2023	WELLS FARGO	XXX	6,245,653	7,900,000	13,122	1.A
3137HA-RC-2	FHR 5348 HZ		09/27/2023	BARCLAYS CAPITAL INC	XXX	2,875,664	3,000,000	14,000	1.A
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		07/01/2023	CAPITALIZED INTEREST	XXX	17,711	17,711		1.A
31394C-2J-0	FNR 2005-23 ZC		09/18/2023	CAPITALIZED INTEREST	XXX	5,756	5,756		1.A
31394H-AG-6	FHLMC SERIES 2664 CLASS ZE		07/01/2023	CAPITALIZED INTEREST	XXX	36,088	36,088		1.A
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		08/17/2023	CAPITALIZED INTEREST	XXX	36,843	36,843		1.A
31395H-VM-9	FHR 2896 BZ		09/18/2023	CAPITALIZED INTEREST	XXX	1,884	1,884		1.A
31396F-XA-6	FHR 3081 EZ		09/18/2023	CAPITALIZED INTEREST	XXX	13,563	13,563		1.A
31396W-G9-1	FNR 2007-65 GZ		09/18/2023	CAPITALIZED INTEREST	XXX	126,589	126,589		1.A
31397B-RU-7	FHR 3229 KZ		09/18/2023	CAPITALIZED INTEREST	XXX	10,265	10,265		1.A
31397E-VT-9	FHRR R010 ZA		09/18/2023	CAPITALIZED INTEREST	XXX	8,811	8,811		1.A
31397J-A6-1	FHR 3336 VZ		09/18/2023	CAPITALIZED INTEREST	XXX	9,663	9,663		1.A
31397S-VR-2	FNR 2011-39 UZ		08/01/2021	CAPITALIZED INTEREST	XXX	45,729	45,729		1.A
31398F-5A-5	FNR 2009-99 HZ		09/18/2023	CAPITALIZED INTEREST	XXX	10,224	10,224		1.A
31398F-YE-5	FNR 2009-93 VZ		09/18/2023	CAPITALIZED INTEREST	XXX	18,517	18,517		1.A
31398G-BZ-1	FNR 2009-102 EZ		09/18/2023	CAPITALIZED INTEREST	XXX	22,379	22,379		1.A
31398G-KS-7	FNR 2009-114 EZ		09/18/2023	CAPITALIZED INTEREST	XXX	22,732	22,732		1.A
31398G-MM-8	FNR 2009-115 HZ		09/18/2023	CAPITALIZED INTEREST	XXX	14,821	14,821		1.A
31398G-U7-2	FNR 2010-4 GZ		09/18/2023	CAPITALIZED INTEREST	XXX	15,424	15,424		1.A
31398L-YL-6	FHR 3623 CZ		09/18/2023	CAPITALIZED INTEREST	XXX	74,819	74,819		1.A
31398L-ZZ-4	FHR 3621 HZ		07/01/2022	CAPITALIZED INTEREST	XXX	3,207	3,207		1.A
31398S-RK-1	FNR 2010-143 Z		09/01/2022	CAPITALIZED INTEREST	XXX	51,185	51,185		1.A
3140LD-E9-6	FN BS2859		09/29/2023	CAPITALIZED INTEREST	XXX	1,321	1,321		1.A
3140LG-JW-3	FN BS5676		09/15/2023	CAPITALIZED INTEREST	XXX	19,499	19,499		1.A
3140LG-SJ-2	FN BS5920		08/16/2023	DUNCAN-WILLIAMS INC	XXX	890,751	1,048,328	2,475	1.A
3140XL-F5-2	FN FS4687		07/01/2023	PIERPONT SECURITIES LLC	XXX	3,958,430	3,955,340	7,251	1.A
35563P-E4-7	SCRT 2022-2 MB		09/14/2023	CAPITALIZED INTEREST	XXX	85,770	85,770		1.A
35563P-GE-3	SCRT 2018-3 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	101,470	101,470		1.A
35563P-GH-6	SCRT 2018-3 MB		09/19/2023	CAPITALIZED INTEREST	XXX	174,970	174,970		1.A
35563P-GK-9	SCRT 2018-3 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	201,420	201,420		1.A
35563P-HB-8	SCRT 2018-4 HB		09/19/2023	CAPITALIZED INTEREST	XXX	245,351	245,351		1.A
35563P-HG-7	SCRT 2018-4 MB		09/11/2023	CAPITALIZED INTEREST	XXX	20,421	20,421		1.A
35563P-HJ-1	SCRT 2018-4 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,330	10,330		1.A
35563P-JJ-9	SCRT 2019-1 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	30,631	30,631		1.A
35563P-LF-4	SCRT 2019-3 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,146	10,146		1.A
35563P-MP-1	SCRT 2019-4 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	128,336	128,336		1.A
38373M-2E-9	GNR 2008-80 Z		09/01/2023	CAPITALIZED INTEREST	XXX	125,444	125,444		1.A
38373M-4S-6	GNR 2008-92 Z		09/01/2023	CAPITALIZED INTEREST	XXX	42,994	42,994		1.A
38373M-P7-9	GNR 2007-77 Z		09/01/2023	CAPITALIZED INTEREST	XXX	22,220	22,220		1.A
38375Q-3Z-0	GNR 2008-53 ZT		09/01/2023	CAPITALIZED INTEREST	XXX	6,457	6,457		1.A
38376G-3Z-1	GNR 2011-109 Z		09/29/2023	CAPITALIZED INTEREST	XXX	106,843	106,843		1.A
38376G-B7-4	GNR 2011-06 Z		09/01/2023	CAPITALIZED INTEREST	XXX	37,710	37,710		1.A
38376G-XC-9	GNR 2010-141 Z		09/29/2023	CAPITALIZED INTEREST	XXX	65,314	65,314		1.A
38376G-Y7-9	GNR 2011-95 Z		09/01/2023	CAPITALIZED INTEREST	XXX	15,556	15,556		1.A
38376G-ZD-5	GNR 2010-161 Z		09/01/2023	CAPITALIZED INTEREST	XXX	51,176	51,176		1.A
38377D-H6-6	GNR 2010-105 ZC		09/01/2023	CAPITALIZED INTEREST	XXX	61,917	61,917		1.A
38378B-R8-4	GNR 2012-142 Z		09/01/2023	CAPITALIZED INTEREST	XXX	23,269	23,269		1.A
38378B-TJ-8	GNR 2012-53 Z		09/29/2023	CAPITALIZED INTEREST	XXX	26,266	26,266		1.A
38378B-WL-9	GNR 2012-79 Z		09/01/2023	CAPITALIZED INTEREST	XXX	24,204	24,204		1.A
38378P-TP-3	GNR 2013-186 ZE		09/29/2023	CAPITALIZED INTEREST	XXX	34,452	34,452		1.A
38378U-7S-0	GNR 2013-170 ZD		07/31/2023	CAPITALIZED INTEREST	XXX	58,058	58,058		1.A
38378Y-FL-8	GNR 2013-164 MZ		07/31/2023	CAPITALIZED INTEREST	XXX	75,171	75,171		1.A
38378Y-KD-0	GNR 2013-169 ZG		09/29/2023	CAPITALIZED INTEREST	XXX	21,087	21,087		1.A
38380A-P9-2	GNR 2016-135 Z		09/29/2023	CAPITALIZED INTEREST	XXX	40,292	40,292		1.A

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38380G-4G-6	GNR 2017-144 MZ		09/29/2023	CAPITALIZED INTEREST	XXX	10,943	10,943		1.A
38380U-VP-5	GNR 2018-13 PZ		09/29/2023	CAPITALIZED INTEREST	XXX	7,304	7,304		1.A
38380U-WY-5	GNR 2018-11 Z		09/29/2023	CAPITALIZED INTEREST	XXX	54,407	54,407		1.A
38381A-XG-6	GNR 2018-154 Z		09/29/2023	CAPITALIZED INTEREST	XXX	12,049	12,049		1.A
38383C-AP-5	GNR 2021-182 GZ		09/29/2023	CAPITALIZED INTEREST	XXX	23,223	23,223		1.A
38383C-RT-9	GNR 2021-176 ZN		09/29/2023	CAPITALIZED INTEREST	XXX	49,946	49,946		1.A
38383F-6A-6	GNR 2022-101 JZ		09/29/2023	CAPITALIZED INTEREST	XXX	127,593	127,593		1.A
38383L-7J-3	GNR 2022-218 NZ		09/29/2023	CAPITALIZED INTEREST	XXX	31,886	31,886		1.A
38383P-LR-0	GNR 2022-50 ZK		09/29/2023	CAPITALIZED INTEREST	XXX	44,762	44,762		1.A
38383P-NE-7	GNR 2022-51 LZ		09/29/2023	CAPITALIZED INTEREST	XXX	29,954	29,954		1.A
38383P-V3-2	GNR 2022-69 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	74,388	74,388		1.A
38383R-FE-2	GNR 2022-63 ZW		09/29/2023	CAPITALIZED INTEREST	XXX	29,787	29,787		1.A
38383R-HE-0	GNR 2022-66 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	27,087	27,087		1.A
38383R-N2-9	GNR 2022-89 NZ		09/29/2023	CAPITALIZED INTEREST	XXX	109,506	109,506		1.A
38383T-C3-5	GNR 2022-120 HZ		09/29/2023	CAPITALIZED INTEREST	XXX	42,329	42,329		1.A
39239M-AU-6	TX SHERMAN WTR SWR 2023A		07/01/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	972,950	1,000,000		1.C
45129Y-3W-4	ID HOUSING & FIN 2023D1		09/21/2023	LOOP CAPITAL MARKETS	XXX	987,170	1,000,000	4,081	1.B FE
54438C-ZS-4	CA LA CCD GO 2022A2		07/07/2023	MORGAN STANLEY	XXX	3,000,000	3,000,000		1.B FE
641279-VW-1	NV NEVADA HOUSING SFM 2023E		08/30/2023	JPMORGAN SECURITIES INC.	XXX	3,110,000	3,110,000		1.B
725304-YB-9	PA PITTSBURGH WTR SWR 1L 2023A		07/01/2023	BANK OF AMERICA	XXX	984,890	1,000,000		1.E
76221R-7B-3	RI HSG MORT FIN 2023 80T1		07/20/2023	JPMORGAN SECURITIES INC.	XXX	1,500,000	1,500,000		1.B FE
79765P-DW-0	SFOMFH 2.55 07/01/2039		09/05/2023	WELLS FARGO	XXX	5,738,405	7,709,025	3,276	1.B FE
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		07/01/2023	CAPITALIZED INTEREST	XXX	30,910	30,910		1.A
BGH341-SE-3	FEDERAL NATL MTG ASSN G 3.0 25FEB43		09/01/2023	CAPITALIZED INTEREST	XXX	4,195	4,195		1.A
BGH346-C7-4	FEDERAL NATL MTG ASSN G 3.0 25MAR43		09/01/2023	CAPITALIZED INTEREST	XXX	4,503	4,503		1.A
BGH35B-LN-7	FEDERAL HOME LN MTG COR 3.0 15MAY33		09/29/2023	CAPITALIZED INTEREST	XXX	3,796	3,796		1.A
BGH35G-1S-7	FEDERAL NATL MTG ASSN G 3.0 25JUN43		09/29/2023	CAPITALIZED INTEREST	XXX	2,369	2,369		1.A
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		09/29/2023	CAPITALIZED INTEREST	XXX	12,968	12,968		1.A
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		08/31/2023	CAPITALIZED INTEREST	XXX	866,457	866,457		1.A
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30		09/11/2023	CAPITALIZED INTEREST	XXX	292,330	292,330		1.G
BGH54L-AV-5	STRU BA-8889 ZC		09/01/2022	CAPITALIZED INTEREST	XXX	1,794	1,794		1.A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						88,639,041	92,899,784	176,336	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		07/13/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	23,888,200	23,888,200		1.E PL
00206R-BK-7	AT&T INC		07/12/2023	HTGML	XXX	413,000	500,000	1,752	2.B FE
00287Y-DB-2	ABBVIE INC		07/21/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	1,110,072	1,200,000	20,583	2.A FE
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES IN		09/18/2023	JNUS	XXX	183,183	250,000	1,361	2.A FE
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES IN		07/21/2023	MLLM	XXX	351,255	500,000	6,410	2.A FE
01627A-AD-0	ADC 2023-1A A2		08/10/2023	GUGGENHEIM SECURITIES, LLC	XXX	8,792,586	9,000,000		1.G
025816-DF-3	AMERICAN EXPRESS COMPANY		07/21/2023	GOLDMAN SACHS & CO.	XXX	1,956,820	2,000,000	23,534	1.F FE
02665W-EH-0	AMERICAN HONDA FINANCE CORPORATION		07/01/2023	DEUTSCHE BANK SECURITIES INC.	XXX	195,622	200,000	1,993	1.G FE
03027X-BC-3	AMERICAN TOWER CORPORATION		09/21/2023	CITDL	XXX	430,590	550,000	3,208	2.C FE
03027X-BZ-2	AMERICAN TOWER CORPORATION		09/19/2023	BBVA SECURITIES INC.	XXX	588,528	600,000	565	2.C FE
03027X-CD-0	AMERICAN TOWER CORPORATION		08/24/2023	BARCLAYS CAPITAL INC.	XXX	1,665,569	1,700,000	23,603	2.C FE
031162-BH-2	AMGEN INC		08/24/2023	JNUS	XXX	194,774	200,000	2,291	2.A FE
031162-BK-5	AMGEN INC		07/12/2023	DIRECT	XXX	359,790	375,000	3,165	2.A FE
031162-DS-6	AMGEN INC		08/22/2023	VARIOUS	XXX	19,377,978	20,300,000	536,138	2.A
031162-DT-4	AMGEN INC		08/10/2023	RBC DAIN RAUSCHER	XXX	4,912,400	5,000,000	127,125	2.A FE
032654-AW-5	ANALOG DEVICES INC		08/17/2023	WELLS FARGO SECURITIES LLC	XXX	344,710	500,000	5,444	1.F FE
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/28/2023	DIRECT	XXX	1,507,197	1,507,197	7,948	1.G FE
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		08/17/2023	JNUS	XXX	175,656	200,000	514	1.G FE
036752-AH-6	ELEVANCE HEALTH INC		07/21/2023	GOLDMAN SACHS & CO.	XXX	1,870,008	2,100,000	38,220	2.B FE
037389-AU-7	AON CORPORATION		07/25/2023	BARCLAYS CAPITAL INC.	XXX	1,597,170	1,500,000	30,469	2.A FE
03789X-AE-8	DIN 2019-1A A2II		09/20/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	460,891	495,000	1,104	2.B
039483-BQ-4	ARCHER DANIELS MIDLAND CO		08/17/2023	MLLM	XXX	200,539	230,000	4,485	1.F FE
04546K-AA-6	AASET 2018-2A A		09/29/2023	CAPITALIZED INTEREST	XXX	4,358	4,358		3.A FE
05953Y-CQ-2	BAFC 2007-4 TA7		07/31/2023	CAPITALIZED INTEREST	XXX	11	11		1.A FM
06051G-GM-5	BANK OF AMERICA CORP		07/21/2023	JNUS	XXX	444,015	500,000	5,364	1.G FE
06051G-JA-8	BANK OF AMERICA CORP		08/30/2023	FREE TRANSFER	XXX	1,611,104	2,000,000	36,293	1.G FE
06051G-JB-6	BANK OF AMERICA CORP		08/24/2023	MLLM	XXX	165,358	200,000	1,714	1.G FE

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06051G-JT-7	BANK OF AMERICA CORP		09/18/2023	SMRD	XXX	806,000	1,000,000	11,047	1.G FE
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE		07/27/2023	MORGAN STANLEY & CO LLC	XXX	948,810	1,000,000	23,530	1.E FE
06759M-AE-1	BABSN 16-1A		07/14/2023	JPMORGAN SECURITIES INC	XXX	885,798	900,000	14,286	1.A FE
07388D-AC-2	BSARM 2006-2 2A1		08/15/2023	DIRECT	XXX	965,432	1,001,466		1.A FE
08163V-AH-0	BMARK 2023-V3 C 7.41217% 15 JUL 56		08/30/2023	FREE TRANSFER	XXX	2,052,329	2,190,000	6,764	1.G
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO		08/21/2023	BANK OF AMERICA	XXX	14,200,640	19,900,000	79,821	1.G FE
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		08/17/2023	SUSQUEHANNA FINANCIAL GROUP	XXX	764,470	1,000,000	16,683	1.C FE
09262E-AB-9	BLACKROCK DLF IX 2021-2 CLO CLASS A-1		09/06/2023	DIRECT	XXX	19,936,709	19,936,709		1.A FE
097023-BS-3	BOEING CO		09/18/2023	VARIOUS	XXX	1,635,511	2,400,000	17,522	2.C FE
097023-CK-9	BOEING CO		07/21/2023	CITIGROUP GLOBAL MARKETS INC	XXX	3,083,520	4,000,000	36,400	2.C FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC		08/28/2023	BANK OF AMERICA	XXX	5,225,301	5,230,000	21,486	2.C
100743-AN-3	BOSTON GAS COMPANY		08/10/2023	VARIOUS	XXX	22,147,904	22,250,000	40,793	2.A FE
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		08/17/2023	MLLM	XXX	248,273	350,000	1,904	1.F FE
10569U-AB-1	BRAVO 2023-NQM5 A2		08/03/2023	BARCLAYS CAPITAL INC	XXX	6,376,947	6,377,000	46,177	1.C
110122-DL-9	BRISTOL-MYERS SQUIBB CO		08/17/2023	VARIOUS	XXX	2,233,526	2,550,000	13,871	1.F FE
11135F-BJ-9	BROADCOM INC		07/21/2023	RBCMK	XXX	1,860,600	2,500,000	38,889	2.C FE
11135F-BP-5	BROADCOM INC		09/21/2023	CITDL	XXX	294,764	400,000	4,531	2.C FE
11135F-BQ-3	BROADCOM INC		09/18/2023	WELLS FARGO SECURITIES LLC	XXX	960,366	1,300,000	13,412	2.C FE
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC		08/17/2023	JNUS	XXX	894,482	950,000	23,103	1.D FE
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		07/01/2023	JNUS	XXX	776,120	800,000	10,236	1.G FE
12479R-AF-4	CAUTO 2017-1A A3		07/12/2023	CROSSROADS	XXX	2,494,769	2,609,229	7,532	1.E
12510H-AT-7	CAUTO 2023-1A A2		09/14/2023	SMBN	XXX	4,834,586	5,000,000		1.E
12550Y-AN-4	CIFC 17-2A		07/10/2023	WELLS FARGO SECURITIES LLC	XXX	970,880	978,710	13,991	1.A FE
125523-CF-5	CIGNA CORP		08/24/2023	VARIOUS	XXX	1,870,242	2,060,000	5,211	2.A
12565K-AA-5	CLIF 2021-1A A		09/26/2023	VARIOUS	XXX	338,420	396,658	167	1.F
125896-BN-9	CMS ENERGY CORP		09/19/2023	JPMORGAN SECURITIES INC	XXX	175,766	200,000	542	2.B FE
126650-CD-0	CVS CAREMARK CORP		09/18/2023	CITIGROUP GLOBAL MARKETS INC	XXX	269,856	300,000	4,638	2.B
126650-CN-8	CVS HEALTH CORP		08/01/2023	VARIOUS	XXX	1,376,150	1,500,000	25,696	2.B FE
126650-CY-4	CVS HEALTH CORP		09/21/2023	HSSUS	XXX	261,783	300,000		2.B
126694-WE-4	CWHL 2006-HYB1 1A1		07/20/2023	EXCHANGED	XXX	1,330,060	1,662,367		1.C FM
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE		09/26/2023	CIBC BANK AND TRUST CO	XXX	5,000,000	5,000,000		1.F
14069B-AA-2	CPMRK 2007-AETC A1		09/18/2023	VARIOUS	XXX	17,783,640	17,934,168		2.C
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI		08/17/2023	MORGAN STANLEY & CO LLC	XXX	430,754	450,000	9,805	1.F FE
15675C-AA-3	CERB 2023-3A A1		09/15/2023	DIRECT	XXX	24,875,000	25,000,000		1.A FE
15675C-AC-9	CERB 2023-3A B		09/15/2023	DIRECT	XXX	2,650,000	2,650,000		1.C FE
15675C-AJ-4	CERB 2023-3A A2		08/17/2023	NATIXIS CAPITAL MARKETS	XXX	4,000,000	4,000,000		1.A
161175-BX-1	CHARTER COMMUNICATIONS OPERATING L		09/18/2023	CITDL	XXX	148,256	200,000	626	2.C FE
172967-MM-0	CITIGROUP INC		07/21/2023	MORGAN STANLEY & CO LLC	XXX	1,757,862	1,800,000	31,630	1.G FE
172967-MP-3	CITIGROUP INC		09/18/2023	VARIOUS	XXX	1,379,685	1,500,000	29,904	1.G FE
17325D-AF-0	CGCMT 2016-P5 AS		09/27/2023	CAPITALIZED INTEREST	XXX	1,415	1,415		1.A FM
17325F-BA-5	CITIBANK NA		09/26/2023	CITIGROUP GLOBAL MARKETS	XXX	5,000,000	5,000,000		1.E
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD AMERITRADE USA	XXX	3,525,730	3,527,000		2.A FE
20826F-BE-5	CONOCOPHILLIPS CO		08/17/2023	MORGAN STANLEY & CO LLC	XXX	187,272	200,000	2,591	1.F FE
21688A-AW-2	COOPERATIEVE RABOBANK UA/NY		07/11/2023	BANK OF AMERICA	XXX	9,993,500	10,000,000		1.D
22822V-BC-4	CROWN CASTLE INC		08/25/2023	SUNT	XXX	474,930	500,000	8,713	2.B FE
23311V-AF-4	DCP MIDSTREAM OPERATING LP		09/18/2023	GOLDMAN SACHS & CO	XXX	455,665	500,000	13,144	2.C FE
23338V-AJ-5	DTE ELECTRIC CO 3.95% 01 MAR 49		08/28/2023	FREE TRANSFER	XXX	787,294	1,000,000	19,421	1.E
233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC		07/01/2023	MORGAN STANLEY & CO LLC	XXX	173,918	200,000	1,677	1.F FE
25179M-AN-3	DEVON ENERGY CORP		09/18/2023	CITDL	XXX	165,172	200,000	3,299	2.B FE
260543-DH-3	DOW CHEMICAL COMPANY (THE)		07/17/2023	CITIGROUP GLOBAL MARKETS	XXX	8,989,520	8,000,000	98,133	2.A FE
26441C-AP-0	DUKE ENERGY CORP		08/28/2023	JPMORGAN SECURITIES INC	XXX	2,569,230	3,000,000	30,000	2.B FE
26441C-BZ-7	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC	XXX	10,491,915	10,500,000		2.B
26441C-CA-1	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC	XXX	4,997,850	5,000,000		2.B FE
26442R-AD-3	DUKE ENERGY PROGRESS INC		07/12/2023	JPMORGAN SECURITIES INC	XXX	838,650	1,000,000	4,957	1.F FE
26884A-BB-8	ERP OPERATING LP		08/01/2023	SUSQUEHANNA FINANCIAL GROUP	XXX	433,115	500,000	2,000	1.G FE
277432-AX-8	EASTMAN CHEMICAL COMPANY		09/18/2023	BTIG, LLC	XXX	485,830	500,000	958	2.B FE
278865-BN-9	ECOLAB INC		08/17/2023	SUSQUEHANNA FINANCIAL GROUP	XXX	481,272	800,000	3,960	1.G FE
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP		09/18/2023	CITDL	XXX	182,518	200,000	153	2.A
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP		08/18/2023	DEUTSCHE BANK SECURITIES INC	XXX	6,730,725	7,500,000	174,781	2.C FE
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP		08/01/2023	JEFFERIES & COMPANY INC	XXX	474,455	500,000	4,083	2.C FE
29273V-AQ-3	ENERGY TRANSFER LP		09/21/2023	VARIOUS	XXX	485,867	500,000	3,035	2.C FE

SCHEDULE D - PART 3

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

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29279F-AA-7	ENERGY TRANSFER LP		08/24/2023	CITIGROUP GLOBAL MARKETS INC	XXX	282,936	300,000	6,927	2.C FE
29365T-AN-4	ENTERGY TEXAS INC		08/08/2023	VARIOUS	XXX	10,000,992	10,000,000		1.G
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		07/21/2023	VARIOUS	XXX	3,084,680	3,500,000	67,863	1.G FE
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		08/01/2023	SUNT	XXX	451,000	500,000	9,296	1.G FE
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC		08/24/2023	MORGAN STANLEY & CO LLC	XXX	438,175	500,000	7,010	1.G
29444U-BJ-4	EQUINIX INC		08/01/2023	JNUS	XXX	319,030	500,000	750	2.B FE
29444U-BM-7	EQUINIX INC		07/21/2023	JNUS	XXX	1,161,594	1,800,000	19,175	2.B FE
29444U-BT-2	EQUINIX INC		08/25/2023	VARIOUS	XXX	1,099,514	1,600,000	14,866	2.B FE
29452E-AC-5	EQUITABLE HOLDINGS INC		09/21/2023	MORGAN STANLEY & CO LLC	XXX	478,100	500,000	5,749	2.A
30225V-AG-2	EXTRA SPACE STORAGE LP		08/25/2023	VARIOUS	XXX	1,162,285	1,500,000	15,210	2.B FE
30225V-AK-3	EXTRA SPACE STORAGE LP		09/19/2023	SUNT	XXX	783,136	800,000	11,611	2.B FE
30231G-BG-6	EXXON MOBIL CORP		08/17/2023	MLLM	XXX	416,105	500,000	9,135	1.D FE
30605Y-AB-7	FLCON 2017-1 A		09/29/2023	CAPITALIZED INTEREST	XXX	496,062	496,062		1.G FE
3136BN-QW-9	FNR 2022-42 BZ		09/29/2023	CAPITALIZED INTEREST	XXX	109,777	109,777		1.A
3137H3-SA-1	FHR 5159 EZ		09/19/2023	CAPITALIZED INTEREST	XXX	52,181	52,181		1.A
3137H4-VA-5	FHR 5180 CZ		09/29/2023	CAPITALIZED INTEREST	XXX	34,107	34,107		1.A
3137H5-DN-4	FHR 5180 KZ		09/29/2023	CAPITALIZED INTEREST	XXX	15,911	15,911		1.A
31428X-AW-6	FEDEX CORP		08/16/2023	BANK OF AMERICA	XXX	13,378,950	15,000,000	69,842	2.B
31428X-BG-0	FEDEX CORP		08/01/2023	GOLDMAN SACHS & CO	XXX	2,990,890	3,500,000	53,968	2.B FE
31428X-CA-2	FEDEX CORP		08/09/2023	RBC DAIN RAUSCHER	XXX	8,404,470	9,000,000	112,875	2.B FE
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV		08/17/2023	VARIOUS	XXX	14,725,550	16,000,000	85,000	2.B FE
33632*-UQ-8	FIRST SECURITY BANK		08/31/2023	CAPITALIZED INTEREST	XXX	853,890	853,890		2.B
337738-AV-0	FISERV INC		08/21/2023	BANK OF AMERICA	XXX	782,130	1,000,000	6,356	2.B FE
337738-BH-0	FISERV INC		08/14/2023	VARIOUS	XXX	11,907,240	12,000,000		2.B
33830J-AA-3	GUYS 2017-1A A2		08/09/2023	WELLS FARGO	XXX	2,843,764	2,905,750	5,853	2.C
346845-AK-6	FORT BENNING FAM		09/19/2023	CAPITALIZED INTEREST	XXX	56,312	56,312		1.F FE
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC		08/30/2023	VARIOUS	XXX	17,857,630	18,000,000	225,372	2.B
350930-AA-1	FOUNDRY JV HOLDCO LLC		08/16/2023	PARIBAS	XXX	2,910,120	3,000,000	43,573	1.G
35563P-BS-7	SCRT 2017-3 MT		09/19/2023	CAPITALIZED INTEREST	XXX	13,873	13,873		1.A
35563P-BU-2	SCRT 2017-3 MB		09/14/2023	CAPITALIZED INTEREST	XXX	85,600	85,600		1.A
35563P-BZ-1	SCRT 2017-3 HB		09/19/2023	CAPITALIZED INTEREST	XXX	104,441	104,441		1.A
35563P-DD-8	SCRT 2017-4 HT		09/18/2023	CAPITALIZED INTEREST	XXX	13,722	13,722		1.A
35671D-CF-0	FREEPORT-MCMORAN INC		09/18/2023	BTIG, LLC	XXX	449,910	500,000	1,122	2.C FE
361448-BM-4	GATX CORPORATION		09/19/2023	VARIOUS	XXX	23,284,130	23,250,000	21,427	2.B
36169D-AA-0	GCAT 2023-NQM2 A1		08/18/2023	VARIOUS	XXX	8,103,422	8,185,077	24,953	1.A
361841-AP-4	GLP CAPITAL LP		09/21/2023	CITDL	XXX	214,905	250,000	1,944	2.C FE
361841-AQ-2	GLP CAPITAL LP / FIN II		09/18/2023	MORGAN STANLEY & CO LLC	XXX	677,688	800,000	5,778	2.C FE
36270G-AA-9	GSMS 23-SHIP		08/04/2023	VARIOUS	XXX	1,517,660	1,584,287	3,944	1.A FE
37045V-AJ-9	GENERAL MOTORS CO		09/18/2023	TWDIR	XXX	323,276	400,000	9,764	2.B FE
37045V-AQ-3	GENERAL MOTORS CO		08/24/2023	DEUTSCHE BANK SECURITIES INC	XXX	246,855	300,000	6,615	2.B FE
37045X-DS-2	GENERAL MOTORS FINANCIAL CO INC		09/18/2023	GOLDMAN SACHS & CO	XXX	395,120	500,000	2,928	2.B FE
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		08/23/2023	DIRECT	XXX	14,356,384	14,356,384		2.B PL
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE		07/21/2023	JNUS	XXX	876,670	1,000,000	11,273	1.F
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE		09/18/2023	VARIOUS	XXX	732,696	900,000	13,323	2.A FE
40168X-AA-9	GUGG 2023-5A A1		07/01/2023	DIRECT	XXX	100,000,000	100,000,000		1.A FE
40168X-AB-7	GUGG 2023-5A A2		07/01/2023	DIRECT	XXX	4,750,000	4,750,000		1.A FE
40168X-AD-3	GUGG 2023-5A B		07/01/2023	DIRECT	XXX	2,100,000	2,100,000		1.C FE
40168X-AE-1	GUGG 2023-5A C		07/01/2023	DIRECT	XXX	12,400,000	12,400,000		1.F Z
404119-BY-4	HCA INC		08/24/2023	JNUS	XXX	180,102	200,000	2,078	2.C FE
404119-CQ-0	HCA INC		09/18/2023	MLLM	XXX	290,385	300,000	6,233	2.C FE
437076-BF-8	HOME DEPOT INC		08/17/2023	MORGAN STANLEY & CO LLC	XXX	509,382	600,000	11,440	1.F FE
440327-AL-8	HORACE MANN EDUCATORS CORPORATION		09/12/2023	JPMORGAN SECURITIES INC	XXX	11,980,680	12,000,000		2.B
44148J-AA-7	HWIRE 2021-1 A2		08/17/2023	WELLS FARGO	XXX	3,030,070	3,450,000	221	1.F FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA		07/12/2023	MIZUHO SECURITIES USA LLC	XXX	840,200	1,000,000	6,942	2.A FE
44891A-CP-0	HYUNDAI CAPITAL AMERICA		09/18/2023	JPMORGAN SECURITIES INC	XXX	4,189,416	4,200,000		2.A FE
44933X-AE-7	HART 23-B		07/11/2023	BARCLAYS CAPITAL INC	XXX	311,942	312,000		1.A FE
45138L-BJ-1	IDAHO POWER COMPANY		09/06/2023	MITSUBISHI UFJ SECURITIES	XXX	11,889,120	12,000,000		1.G FE
45661E-CM-4	INDX 2006-AR5 2A1		08/15/2023	DIRECT	XXX	2,035,093	2,471,600		1.A FE
45687V-AB-2	ALADDIN CORPORATE		08/08/2023	JPMORGAN SECURITIES INC	XXX	2,977,020	3,000,000		2.C
458140-CH-1	INTEL CORPORATION		08/16/2023	VARIOUS	XXX	9,885,550	10,000,000	7,031	1.F FE
458140-CJ-7	INTEL CORPORATION		08/17/2023	WELLS FARGO	XXX	4,793,650	5,000,000	8,708	1.F FE

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459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		08/11/2023	BANK OF AMERICA	XXX	2,160,295	2,538,000	26,332	1.G
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CO		08/11/2023	BANK OF AMERICA	XXX	3,530,050	5,000,000	35,625	1.G
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		08/01/2023	VARIOUS	XXX	2,681,399	2,891,000	51,555	2.B FE
460690-BU-3	INTERPUBLIC GROUP OF COMPANIES INC		09/21/2023	VARIOUS	XXX	3,918,893	4,083,000	54,420	2.B
46188B-AF-9	INVITATION HOMES OPERATING PARTNER		08/01/2023	SUNT	XXX	3,926,880	4,000,000	611	2.B FE
46617A-AA-3	HENDR-2012-3A A		09/18/2023	CAPITALIZED INTEREST	XXX	4,594	4,594		1.A FE
46647P-BM-7	JPMORGAN CHASE & CO		07/27/2023	MORGAN STANLEY & CO LLC	XXX	2,105,516	2,800,000	23,939	1.E FE
46651N-AA-2	JOLAR 2019-1 A		07/26/2023	CAPITALIZED INTEREST	XXX	15,707	15,707		2.A FE
482480-AM-2	KLA CORP		08/17/2023	SUSQUEHANNA FINANCIAL GROUP	XXX	272,289	300,000	1,485	1.G FE
49337W-AJ-9	KEYSPAN CORPORATION		08/29/2023	TD SECURITIES LLC	XXX	2,183,879	2,215,000	53,557	2.B
494550-BW-5	KINDER MORGAN ENER PART		08/17/2023	SCOTIA CAPITAL USA INC	XXX	10,180,800	12,000,000	306,000	2.B FE
49456B-AG-6	KINDER MORGAN INC		09/21/2023	MORGAN STANLEY & CO LLC	XXX	373,214	400,000	6,566	2.B FE
49456B-AH-4	KINDER MORGAN INC		07/12/2023	JPMORGAN SECURITIES INC	XXX	927,810	1,000,000	6,629	2.B FE
49456B-AJ-0	KINDER MORGAN INC		08/01/2023	VARIOUS	XXX	1,130,898	1,300,000	29,739	2.B FE
49456B-AX-9	KINDER MORGAN INC		07/07/2023	MITSUBISHI UFJ SECURITIES	XXX	4,773,400	5,000,000	28,889	2.B
50077L-AM-8	KRAFT HEINZ FOODS CO		07/21/2023	VARIOUS	XXX	1,522,789	1,600,000	14,517	2.B FE
502431-AR-0	L3HARRIS TECHNOLOGIES INC		07/27/2023	JPMORGAN SECURITIES INC	XXX	299,049	300,000		2.B FE
524660-BA-4	LEGGETT & PLATT INC		07/27/2023	TFC	XXX	6,575,462	9,282,000	68,584	2.B FE
539830-BB-4	LOCKHEED MARTIN CORP		08/17/2023	MORGAN STANLEY & CO LLC	XXX	418,445	500,000	3,731	1.G FE
548661-EJ-2	LOWES COMPANIES INC		08/24/2023	VARIOUS	XXX	4,724,955	6,000,000	92,142	2.A FE
548661-EM-5	LOEWS CORP CORPORATE		09/18/2023	VARIOUS	XXX	669,669	700,000	15,234	2.A FE
548661-ER-4	LOWES COMPANIES INC		08/28/2023	GOLDMAN SACHS & CO	XXX	1,471,545	1,500,000	14,135	2.A FE
550786-AS-6	LVII 2009-3 B4B		09/11/2023	CAPITALIZED INTEREST	XXX	2,257	2,257		1.A FM
55336V-BP-4	MPLX LP		09/18/2023	MORGAN STANLEY & CO LLC	XXX	168,672	200,000	3,149	2.B FE
55336V-BU-3	MPLX LP		09/18/2023	BTIG, LLC	XXX	185,912	200,000	523	2.B
55820B-AL-1	MDPK 20-45A		07/13/2023	CITIGROUP GLOBAL MARKETS INC	XXX	2,448,750	2,500,000		1.C FE
56585A-AF-9	MARATHON PETROLEUM CORP		08/24/2023	JANE	XXX	577,034	570,000	18,216	2.B FE
571748-BV-3	MARSH & MCLENNAN COMPANIES INC		09/06/2023	BTIG, LLC	XXX	997,000	1,000,000		1.G FE
58769J-AJ-6	MERCEDES-BENZ FIN NA		07/31/2023	CITIGROUP GLOBAL MARKETS	XXX	9,996,500	10,000,000		1.F
59523U-AQ-0	MID-AMERICA APARTMENTS LP		07/01/2023	JNUS	XXX	566,940	600,000	7,242	1.G FE
595620-AY-1	MIDAMERICAN ENERGY COMPANY		09/05/2023	MBTB	XXX	1,283,509	1,285,000		1.E FE
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY		07/13/2023	CROSSROADS	XXX	209,056	225,000	3,151	2.B FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/29/2023	CAPITALIZED INTEREST	XXX	9,918	9,918		2.C FE
615369-AV-7	MOODYS CORPORATION		07/21/2023	BARCLAYS CAPITAL INC	XXX	1,402,440	2,000,000	23,833	2.A FE
617446-8P-7	MORGAN STANLEY		09/18/2023	VARIOUS	XXX	440,249	500,000	8,059	1.E FE
61744Y-AR-9	MORGAN STANLEY		07/21/2023	JNUS	XXX	721,488	800,000	9,211	1.E FE
620076-BU-2	MOTOROLA SOLUTIONS INC		09/18/2023	BTIG, LLC	XXX	562,366	700,000	6,203	2.C FE
620076-BW-8	MOTOROLA SOLUTIONS INC		09/21/2023	JNUS	XXX	772,240	800,000	14,187	2.C
63111X-AK-7	NASDAQ INC		08/28/2023	GOLDMAN SACHS & CO	XXX	15,931,420	16,500,000	150,485	2.B FE
637417-AS-5	NNN REIT INC		09/21/2023	JNUS	XXX	475,295	500,000	3,111	2.A FE
649840-CV-5	ALADDIN CORPORATE		08/03/2023	VARIOUS	XXX	12,629,887	12,650,000		1.G
651639-AP-1	NEWMONT CORPORATION		07/21/2023	GOLDMAN SACHS & CO	XXX	747,880	800,000	14,083	2.A FE
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/07/2023	VARIOUS	XXX	6,098,780	6,100,000		2.A
65473P-AM-7	NISOURCE INC		08/18/2023	JEFFERIES & COMPANY INC	XXX	1,725,480	2,000,000	18,611	2.B FE
65473Q-BC-6	NISOURCE FINANCE CORP		08/21/2023	VARIOUS	XXX	5,645,373	6,617,000	23,591	2.B FE
65473Q-BF-9	NISOURCE FINANCE CORPORATION		07/12/2023	JNUS	XXX	505,776	600,000	4,302	2.B
655844-BM-9	NORFOLK SOUTHERN CORPORATION		08/24/2023	JNUS	XXX	795,750	1,000,000	16,129	2.A FE
655844-CS-5	NORFOLK SOUTHERN CORPORATION		07/31/2023	WELLS FARGO	XXX	5,964,960	6,000,000		2.A FE
664175-AB-2	GMHMIL 6.448 10/49		09/29/2023	CAPITALIZED INTEREST	XXX	5,433	5,433		2.A PL
664175-AC-0	GMH MILITARY HSG NAVY NE		08/30/2023	CAPITALIZED INTEREST	XXX	100,000	100,000		2.C PL
67110U-AL-3	OHALF 16-1A		07/17/2023	CITIGROUP GLOBAL MARKETS INC	XXX	317,600	320,000	5,208	1.A FE
67117V-AB-6	OBX 2023-NQM6 A2		07/21/2023	BANK OF MONTREAL	XXX	6,999,920	7,000,000	34,752	1.C
67448G-AA-1	OBX 2023-NQM4 A1		08/02/2023	PARIBAS	XXX	1,332,675	1,339,161	682	1.A FE
682680-BC-6	ONEOK INC		07/20/2023	JEFFERIES & COMPANY INC	XXX	2,317,980	3,000,000	48,375	2.B FE
682680-BL-6	ONEOK INC		08/10/2023	GOLDMAN SACHS & CO	XXX	6,698,392	6,700,000		2.B
682680-BN-2	ONEOK INC		08/10/2023	GOLDMAN SACHS & CO	XXX	11,940,840	12,000,000		2.B FE
68389X-AW-5	ORACLE CORP		08/01/2023	VARIOUS	XXX	663,040	800,000	2,200	2.B
68389X-BP-9	ORACLE CORPORATION		09/18/2023	UBS SECURITIES LLC	XXX	315,732	400,000	5,278	2.B FE
69120G-AA-2	OR 2023-13A A		08/01/2023	GOLDMAN SACHS & CO	XXX	18,000,000	18,000,000		1.A FE
69120G-AC-8	OR 2023-13A B		08/01/2023	GOLDMAN SACHS & CO	XXX	4,500,000	4,500,000		1.C FE
69380C-AC-2	PFP 2023-10 AS		07/19/2023	MORGAN STANLEY	XXX	9,764,930	9,814,000		1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69380C-AE-8	PFP 2023-10 B		07/19/2023	MORGAN STANLEY	XXX	7,263,500	7,300,000		1.D FE
70450Y-AE-3	PAYPAL HOLDINGS INC		07/01/2023	JNUS	XXX	178,080	200,000	1,488	1.G FE
70450Y-AJ-2	PAYPAL HOLDINGS INC		08/10/2023	STIFEL NICOLAUS	XXX	6,881,772	9,630,000	54,715	1.G
709599-BV-5	PENSKE TRUCK LEASING CO LP		07/17/2023	CITIGROUP GLOBAL MARKETS INC	XXX	1,745,985	1,723,000	16,321	2.B FE
709599-BW-3	PENSKE TRUCK LEASING CO LP		07/27/2023	WELLS FARGO SECURITIES LLC	XXX	3,501,050	3,510,000		2.B
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A		09/28/2023	DIRECT	XXX	7,126,168	7,126,168		1.G PL
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		09/28/2023	DIRECT	XXX	3,237,030	3,237,030		2.C PL
73102Q-AA-4	POLAR TANKERS INC		08/02/2023	MLLM	XXX	193,696	191,433	2,658	1.F FE
737679-DB-3	POTOMAC ELECTRIC POWER		08/30/2023	VARIOUS	XXX	4,046,767	3,698,000	70,776	1.F
743263-AP-0	PROGRESS ENERGY INC		08/29/2023	JPMORGAN SECURITIES INC	XXX	15,075,750	15,000,000	225,000	2.B
743315-AS-2	PROGRESSIVE CORPORATION (THE)		08/21/2023	JNUS	XXX	562,170	700,000	10,267	1.F FE
75513E-CA-7	RAYTHEON TECHNOLOGIES CORPORATION		09/19/2023	VARIOUS	XXX	2,199,338	2,450,000	47,288	2.A FE
756109-BT-0	REALTY INCOME CORPORATION		07/12/2023	VARIOUS	XXX	765,633	800,000	9,433	1.G FE
75951A-AP-3	RELIANCE STAND LIFE II		09/26/2023	CROSSROADS	XXX	470,745	500,000	5,576	1.E
78403D-AN-0	SBAC 2019-1 C		09/06/2023	VARIOUS	XXX	8,772,017	9,200,000	12,384	1.F
78449C-AA-6	SMB 22-C		08/24/2023	CANTR	XXX	3,028,872	3,171,593	5,131	1.A FE
78449M-AA-4	SMB 21-D		09/08/2023	GX CLARKE	XXX	566,892	642,854	646	1.A FE
78520E-AB-2	SDCP 2021-1 A2		08/01/2023	MIZUHO SECURITIES USA INC	XXX	324,814	375,000	235	1.E
80306A-AA-8	SAPA 2018-1A A		09/18/2023	CAPITALIZED INTEREST	XXX	18,991	18,991		3.B FE
817826-AG-5	7-ELEVEN INC		07/21/2023	MORGAN STANLEY & CO LLC	XXX	506,168	800,000	10,267	2.B FE
824348-BK-1	SHERWIN-WILLIAMS COMPANY (THE)		07/21/2023	CITIGROUP GLOBAL MARKETS INC	XXX	628,936	800,000	13,511	2.B FE
83207D-AA-6	SMB 23-C		08/28/2023	BARCLAYS CAPITAL INC	XXX	2,070,375	2,078,000	2,205	1.A
83546D-AJ-7	SONIC 2020-1A A2II		09/26/2023	VARIOUS	XXX	1,156,715	1,332,833	1,381	2.B
842587-DT-1	SOUTHERN COMPANY (THE)		09/05/2023	WELLS FARGO	XXX	9,970,100	10,000,000		2.B
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPAN		08/28/2023	JPMORGAN SECURITIES INC	XXX	808,310	1,000,000	12,833	1.G FE
85236K-AH-5	SIDC 2023-2 A2		07/24/2023	MORGAN STANLEY	XXX	9,781,300	10,000,000		1.G
854502-AN-1	STANLEY BLACK & DECKER INC		08/21/2023	GOLDMAN SACHS & CO	XXX	7,781,060	14,000,000	104,806	2.A FE
857477-CC-5	STATE STREET CORP		07/21/2023	BARCLAYS CAPITAL INC	XXX	3,937,680	4,000,000	38,406	1.E FE
86212X-AC-4	STR 2019-1A A3		09/29/2023	CAPITALIZED INTEREST	XXX	1,107	1,107		1.E FE
87264A-AX-3	T-MOBILE USA INC		07/12/2023	WELLS FARGO SECURITIES LLC	XXX	1,316,700	1,500,000	16,224	2.B FE
87264A-AZ-8	T-MOBILE USA INC		08/22/2023	VARIOUS	XXX	3,341,025	4,100,000	62,425	2.B
87264A-BN-4	T-MOBILE USA INC		08/18/2023	WELLS FARGO	XXX	9,079,980	14,000,000	8,983	2.B
87264A-CW-3	T-MOBILE USA INC		08/24/2023	VARIOUS	XXX	5,026,106	5,200,000	24,107	2.B FE
87264A-DD-4	T-MOBILE US INC		09/18/2023	VARIOUS	XXX	6,990,319	7,000,000	760	2.B FE
87342R-AC-8	BELL 2016-1A A23		09/18/2023	CAPITALIZED INTEREST	XXX	77,500	77,500		2.B FE
87342R-AE-4	BELL 2018-1 A2II		09/18/2023	CAPITALIZED INTEREST	XXX	2,500	2,500		2.B
875127-BE-1	TAMPA ELECTRIC COMPANY		08/17/2023	VARIOUS	XXX	729,075	900,000	4,897	1.G FE
875127-BF-8	TAMPA ELECTRIC COMPANY		08/24/2023	VARIOUS	XXX	1,420,591	1,700,000	10,705	1.G FE
876392-AB-7	TARMFH 5.37 09/01/2041		08/21/2023	STIFEL NICOLAUS	XXX	2,000,000	2,000,000	8,353	1.A FE
882508-CC-6	TEXAS INSTRUMENTS INC		08/17/2023	MORGAN STANLEY & CO LLC	XXX	583,663	625,000	13,628	1.E FE
88315L-AE-8	TMCL 2020-1A A		09/29/2023	CAPITALIZED INTEREST	XXX	16,979	16,979		1.F FE
88315L-AG-3	TMCL 2020-2A A		09/14/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	226,727	258,574	422	1.F
883556-CY-6	THERMO FISHER SCIENTIFIC INC		08/07/2023	CITIGROUP GLOBAL MARKETS INC	XXX	2,175,000	2,175,000		1.G FE
89655Y-AA-4	TRL 2009-1A A		09/22/2023	CAPITALIZED INTEREST	XXX	627	627		2.C FE
902494-AY-9	TYSON FOODS INC		07/21/2023	HTGML	XXX	462,760	500,000	11,444	2.B FE
902494-BH-5	TYSON FOODS INC		07/12/2023	CITIGROUP GLOBAL MARKETS INC	XXX	449,145	500,000	7,508	2.B FE
902613-BB-3	UBS GROUP		08/15/2023	EXCHANGED	XXX	6,127,036	6,000,000	40,950	1.G
911312-AN-6	UNITED PARCEL SERVICE INC		08/17/2023	MLLM	XXX	280,743	300,000	3,900	1.F
91913Y-AL-4	VALERO ENERGY CORPORATION		08/30/2023	VARIOUS	XXX	15,530,479	14,743,000	173,477	2.B FE
91913Y-BD-1	VALERO ENERGY CORPORATION		08/28/2023	JPMORGAN SECURITIES INC	XXX	9,964,510	14,750,000	133,098	2.B FE
91913Y-BE-9	VALERO ENERGY CORPORATION		07/26/2023	FREE TRANSFER	XXX	790,971	805,000		2.B FE
92343V-DR-2	VERIZON COMMUNICATIONS INC		08/29/2023	JPMORGAN SECURITIES INC	XXX	13,566,750	15,000,000	332,830	2.A
92343V-GK-4	VERIZON COMMUNICATIONS INC		07/12/2023	WELLS FARGO SECURITIES LLC	XXX	762,470	1,000,000	10,578	2.A FE
92564R-AE-5	VICI PROPERTIES LP		09/21/2023	MORGAN STANLEY & CO LLC	XXX	512,172	600,000	2,750	2.C
92564R-AL-9	VICI PROPERTIES LP		09/18/2023	MORGAN STANLEY & CO LLC	XXX	525,174	600,000	2,260	2.C FE
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO		09/18/2023	VARIOUS	XXX	1,564,018	1,900,000	22,856	2.A FE
93978T-5G-0	WA STATE HOUSING FIN 2023-2T		09/08/2023	RBC DAIN RAUSCHER	XXX	2,500,000	2,500,000		1.A
94973V-BK-2	ANTHEM INC		08/01/2023	TWDIR	XXX	264,972	300,000	6,510	2.B
95000U-3B-7	WELLS FARGO & COMPANY		07/21/2023	JNUS	XXX	477,990	500,000		2.A FE
95000U-3F-8	WELLS FARGO & COMPANY		07/18/2023	WELLS FARGO SECURITIES LLC	XXX	3,040,000	3,040,000		1.E FE
95040Q-AF-1	WELLTOWER OP LLC		09/18/2023	JNUS	XXX	691,248	800,000	2,090	2.A FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96949L-AC-9	WILLIAMS COMPANIES INC		09/18/2023	DEUTSCHE BANK SECURITIES INC	XXX	173,106	200,000	142	2.B FE
98389B-AX-8	XCEL ENERGY INC		08/22/2023	WELLS FARGO	XXX	2,888,912	4,300,000	34,699	2.A FE
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR		09/25/2023	DIRECT	XXX	320,806	340,450	4,965	1.C
BGH5C2-LR-5	AASET 2014-1 AR		08/31/2023	CAPITALIZED INTEREST	XXX	185,087	185,087		1.F FE
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		09/28/2023	CAPITALIZED INTEREST	XXX	32,535	32,535		2.C FE
BGH8LG-2T-5	BLUE OWL GP STAKES V A-1 A		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,475,000	12,475,000		1.D
BGH8LG-31-5	BLUE OWL GP STAKES V A-2 A		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	3,493,000	3,493,000		1.D
BGH8M8-8Z-2	BLUE OWL GP STAKES V A-1 B		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	12,525,000	12,525,000		1.D
BGH8M8-90-8	BLUE OWL GP STAKES V A-2 B		08/23/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	3,507,000	3,507,000		1.D
00909D-AA-9	AIR CANADA 2015-1A PTT	A	08/23/2023	CAPITALIZED INTEREST	XXX	175	175		1.F
06368L-WT-9	BANK OF MONTREAL	A	09/18/2023	BANK OF MONTREAL	XXX	10,000,000	10,000,000		1.F
29250N-AJ-4	ENBRIDGE INC	A	08/02/2023	VARIOUS	XXX	2,085,200	2,500,000	13,938	2.A FE
29250N-BR-5	ENBRIDGE INC	A	09/18/2023	MORGAN STANLEY & CO LLC	XXX	587,790	600,000	1,140	2.A FE
67077M-AN-8	NUTRIEN LTD	A	07/21/2023	VARIOUS	XXX	887,675	1,000,000	14,266	2.B FE
67077M-AU-2	NUTRIEN LTD 5% 01 APR 49	A	08/30/2023	FREE TRANSFER	XXX	866,894	1,000,000	20,694	2.B
67077M-AX-6	NUTRIEN LTD	A	08/03/2023	MLLM	XXX	220,893	300,000	2,765	2.B FE
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED	A	08/22/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	1,921,569	1,921,569		1.G PL
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED	A	08/22/2023	DIRECT LOAN FUNDING ALTERNATE	XXX	2,104,575	2,104,575		1.G PL
00103C-AC-3	ACRES 21-FL1	D	07/20/2023	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	XXX	4,841,331	5,035,000	6,237	1.A
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	D	08/14/2023	VARIOUS	XXX	24,998,300	25,900,000	379,424	2.A
046353-AM-0	ASTRAZENECA PLC	D	08/17/2023	BTIG, LLC	XXX	172,712	200,000	2,309	1.G FE
055451-BF-4	BHP BILLITON FINANCE (USA) LTD	D	09/05/2023	JPMORGAN SECURITIES INC	XXX	981,990	1,000,000		1.F FE
06326B-AA-7	BANK LEUMI LE-ISRAEL BM	D	08/09/2023	GOLDMAN SACHS INT'L	XXX	1,318,590	1,470,000	1,605	2.B FE
14309Y-BQ-6	CGMS 12-4A-A1R3	D	07/11/2023	MBTB	XXX	989,310	1,000,000	14,117	1.A FE
29003U-AA-7	ELMW9 21-1A	D	07/10/2023	MORGAN STANLEY & CO LLC	XXX	985,750	1,000,000	14,710	1.A FE
34963D-AE-5	FCBSL 2021-2A C 7.98775% 20 JUL 34	D	09/22/2023	FREE TRANSFER	XXX	1,969,992	2,000,000	28,402	1.F
36320W-AL-0	GALXY 15-21A	D	07/10/2023	BARCLAYS CAPITAL INC	XXX	1,486,800	1,500,000	21,685	1.A FE
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	D	08/28/2023	DIRECT	XXX	891,426	891,426		1.E FE
44933W-AE-9	ICG 2015-2RA B 7.96957% 16 JAN 33	D	09/22/2023	FREE TRANSFER	XXX	986,983	1,000,000	14,833	1.F
46590X-AE-6	JBS USA LUX SA/JBS FOOD CO/JBS USA	D	09/07/2023	CAPITALIZED INTEREST	XXX	10,625	10,625		2.C FE
55276V-AG-7	MDGH GMTN RSC LTD 4.5% 07 NOV 28	D	08/28/2023	FREE TRANSFER	XXX	389,073	400,000	5,600	1.C
55819D-AG-1	MDPK 18-31A	D	08/29/2023	CITIGROUP GLOBAL MARKETS INC	XXX	1,489,500	1,500,000	11,570	1.C FE
62954H-AJ-7	NXP BV	D	07/12/2023	BTIG, LLC	XXX	485,136	600,000	6,581	2.B FE
62954H-AL-2	NXP BV	D	09/18/2023	VARIOUS	XXX	1,286,944	1,900,000	5,773	2.B FE
62954H-AU-2	NXP BV / NXP FUNDING LLC / NXP USA	D	08/01/2023	VARIOUS	XXX	1,250,027	1,700,000	11,501	2.B FE
62954H-BB-3	NXP BV	D	09/21/2023	SUSQUEHANNA FINANCIAL GROUP	XXX	463,490	500,000	4,861	2.B FE
67115V-AC-6	OAKC 22-11A	D	08/10/2023	BTIG, LLC	XXX	248,375	250,000	1,322	1.C FE
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE	D	08/17/2023	USBI	XXX	472,130	500,000	6,529	1.E FE
77587A-AC-0	RMRK 18-1A	D	07/18/2023	BNPP	XXX	981,206	989,618		1.A FE
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	08/17/2023	GOLDMAN SACHS & CO	XXX	521,400	600,000	6,160	1.E FE
863162-AC-7	STRAS 21-1A	D	08/01/2023	GOLDMAN SACHS & CO	XXX	1,139,363	1,150,000	3,125	1.B FE
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2023	SMBN	XXX	5,000,000	5,000,000		1.G
91836A-AA-4	VMC 2023-PV1 A 7.835501% 19 JAN 40	D	08/28/2023	FREE TRANSFER	XXX	3,581,205	3,594,000	5,647	1.A
91836A-AJ-5	VMC 2023-PV1 D 10.64% 19 JAN 40	D	08/28/2023	FREE TRANSFER	XXX	17,601,365	17,653,000	41,500	2.B
92857W-BY-5	VODAFONE GROUP PLC	D	09/18/2023	BTIG, LLC	XXX	184,412	200,000	1,250	2.B FE
AN0764-54-7	COOPERATIEVE RABOBANK UA 4% 10 APR 29	D	08/28/2023	FREE TRANSFER	XXX	3,911,600	4,000,000	61,333	2.A
G2037*-AJ-5	CHANEL LTD	D	07/01/2023	CAPITALIZED INTEREST	XXX	24,500	24,500		1.D
G2037*-AK-2	CHANEL LTD	D	07/01/2023	CAPITALIZED INTEREST	XXX	25,500	25,500		1.D
G2037*-AL-0	CHANEL LTD	D	07/01/2023	CAPITALIZED INTEREST	XXX	27,000	27,000		1.D
G2037*-AM-8	CHANEL LTD	D	07/01/2023	CAPITALIZED INTEREST	XXX	32,000	32,000		1.D
G3R238-AB-9	ADGLXY 1 3/4 09/30/27	D	07/19/2023	CAPITALIZED INTEREST	XXX	86,435	203,053		1.C
L4464D-AE-9	GASBCM 6.129 02/23/38	D	07/04/2023	DIRECT	XXX	766,875	750,000	16,982	1.E
M5R07D-AG-5	ICLIT 6 3/8 05/31/38	D	07/20/2023	DIRECT	XXX	900,000	900,000	7,069	2.C
P0929Y-AA-4	JBYCMX 2 1/2 10/14/31	D	08/15/2023	HBB	XXX	1,535,265	1,962,000	16,759	2.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,126,727,021	1,194,654,834	6,310,386	XXX
Bonds - Parent, Subsidiaries and Affiliates									
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		09/25/2023	DIRECT	XXX	94,091	47,382	179	1.C
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						94,091	47,382	179	XXX
Bonds - Unaffiliated Bank Loans									

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

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30208*-AA-5	EXO GROUP R/C 1L 9/21		09/18/2023	DIRECT	XXX	1,344,000	1,344,000		3.B PL
40178#-AA-6	GUIDED PRACTICE DD T/L 1L (ADD-ON) 9/22		07/19/2023	CAPITALIZED INTEREST	XXX		6,858		3.B PL
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		07/19/2023	DIRECT	XXX	780,540	780,540		2.B PL
BGH313-A5-0	SANTA MARIA REFINING CO. TLA		09/19/2023	CAPITALIZED INTEREST	XXX	144,146	144,146		6.
BGH313-EE-7	SANTA MARIA REFINING CO. TLC		09/19/2023	CAPITALIZED INTEREST	XXX	150,519	150,519		6.
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		08/25/2023	INTERNAL BROKER FOR BORROWING TL	XXX	384,290	384,290		5.B GI
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		09/19/2023	CAPITALIZED INTEREST	XXX	49,379	49,379		4.A
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		09/29/2023	CAPITALIZED INTEREST	XXX	4,137	4,137		4.C
BGH6YV-TD-8	SYNDIGO 1L TL CL		09/12/2023	VARIOUS	XXX	8,261	8,261		4.C FE
BGH76P-HQ-4	HIGHTOWER 1L TL CL		09/15/2023	CAPITALIZED INTEREST	XXX	4,684	4,684		4.C
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		09/05/2023	CAPITALIZED INTEREST	XXX	28,283	28,283		4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		09/11/2023	CAPITALIZED INTEREST	XXX	7,670	7,670		4.A FE
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		09/28/2023	VARIOUS	XXX	521,279	521,279		3.C FE
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		09/11/2023	CAPITALIZED INTEREST	XXX	6,028	6,028		4.B FE
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		08/31/2023	CAPITALIZED INTEREST	XXX	187,399	187,399		4.C
1909999999 - Bonds - Unaffiliated Bank Loans						3,620,615	3,627,473	0	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3						1,245,262,475	1,346,349,473	6,501,005	XXX
2509999999 - Bonds - Subtotals - Bonds						1,245,262,475	1,346,349,473	6,501,005	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded									
64858A-AA-4	NEW ROOTS M TR		09/01/2023	DIRECT	104,000,000.000	104,000,000	XXX		XXX
861733-AA-1	STONE ROOTS M TR		09/29/2023	DIRECT	50,400,000.000	50,400,000	XXX		XXX
5919999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						154,400,000	XXX	0	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						154,400,000	XXX	0	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						154,400,000	XXX	0	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						154,400,000	XXX	0	XXX
6009999999 Totals						1,399,662,475	XXX	6,501,005	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
911759-KU-1	HUD 4.13 8/25 - 8/20 (A)		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	751,000	751,000	751,000	751,000				0		751,000			0	31,016	08/01/2025	1.A
911759-KV-9	HUD 4.21 8/26 - 8/20 (A)		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	658,000	658,000	658,000	658,000				0		658,000			0	27,702	08/01/2026	1.A
911759-KW-7	HUD 4.28 8/27 - 8/20 (A)		08/01/2023	SINKING FUND REDEMPTION	XXX	405,000	405,000	405,000	405,000				0		405,000			0	17,334	08/01/2027	1.A
912810-SK-5	T 2.375 11/15/2049		08/24/2023	DEUTSCHE BANK SECURITIES INC	XXX	267,927	390,000	402,309	401,390		(202)		(202)		401,188		(133,261)	(133,261)	7,199	11/15/2049	1.A
91282C-EE-7	T 2.375 03/31/2029		07/01/2023	BANK OF AMERICA	XXX	1,552,578	1,700,000	1,652,719	1,656,991		3,181		3,181		1,660,173		(107,595)	(107,595)	30,557	03/31/2029	1.A FE
0109999999 - Bonds - U.S. Governments						3,634,505	3,904,000	3,869,028	3,872,381	0	2,979	0	2,979	0	3,875,361	0	(240,856)	(240,856)	113,808	XXX	XXX
Bonds - All Other Governments																					
056732-AG-5	BAHAMAS (COMMONWEALTH OF)	D	09/28/2023	VARIOUS	XXX	7,523,203	9,237,000	5,799,543	5,799,543				0		5,799,543		1,723,660	1,723,660	529,884	11/20/2029	4.A
G463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	08/09/2023	BBN	XXX	1,327,313	1,500,000	1,323,000	1,374,884		20,082		20,082		1,394,965		(67,653)	(67,653)	47,799	06/03/2026	2.C FE
0309999999 - Bonds - All Other Governments						8,850,516	10,737,000	7,122,543	7,174,427	0	20,082	0	20,082	0	7,194,508	0	1,656,007	1,656,007	577,683	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
010869-AW-5	ALAMEDA CORRIDOR TRANSN AUTH C		07/11/2023	VARIOUS	XXX	11,320,815	18,220,000	9,969,802	12,173,465		64,340	768,862	(704,522)		11,468,943		(148,129)	(148,129)		10/01/2035	1.G
010869-AX-3	ALAMEDA CORRIDOR TRANSN AUTH C		07/05/2023	VARIOUS	XXX	23,586,168	39,940,000	21,061,560	25,760,138		344,621	2,305,711	(1,961,090)		23,799,048		(212,880)	(212,880)		10/01/2036	1.G
01170R-JE-3	AK ALASKA HSG FIN CORP 2019A		09/12/2023	VARIOUS	XXX	2,183,891	2,940,000	2,940,000	2,940,000			736,470	(736,470)		2,203,530		(19,639)	(19,639)	68,208	12/01/2044	1.B FE
013595-LN-1	ALBSCD 1.0 8/1/2024		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	40,000	08/01/2024	1.D
03667P-HW-5	CA ANTELOPE VALLEY CCD 2021		07/27/2023	VARIOUS	XXX	283,693	395,000	308,090	308,380		1,532	40,143	(38,611)		269,769		13,924	13,924	11,594	08/01/2041	1.C FE
047681-MX-6	ATLFAC 6.5 12/1/2028		07/25/2023	WELLS FARGO	XXX	2,675,966	2,669,000	2,669,000	2,669,000				0		2,669,000		6,966	6,966	89,234	12/01/2028	1.B FE
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		07/25/2023	WELLS FARGO	XXX	4,912,789	4,900,000	4,931,342	4,938,504		(1,091)		(1,091)		4,937,413		(24,624)	(24,624)	163,823	12/01/2047	1.B FE
082023-KQ-4	BENSCD 0 8/1/2023		08/01/2023	MATURITY	XXX	3,000,000	3,000,000	1,558,140	2,912,653		87,347		87,347		3,000,000			0		08/01/2023	1.E FE
088023-MB-9	BEVERLY HILLS CALIF UNI SCH DI		07/19/2023	MORGAN STANLEY	XXX	2,679,225	5,275,000	2,046,858	2,609,569		61,690		61,690		2,671,259		7,966	7,966		08/01/2039	1.B
130658-PQ-4	CA CAL VET HOME PURCHASE REV 2019		09/12/2023	VARIOUS	XXX	894,555	1,030,000	1,030,000	1,030,000			29,165	(29,165)		1,000,835		(106,280)	(106,280)	27,934	12/01/2039	1.D FE
144393-ME-2	CA CARPINTERIA USD 2014B		07/19/2023	VARIOUS	XXX	2,861,217	2,845,000	2,865,370	2,857,564		(848)	4,689	(5,537)		2,852,027		9,189	9,189	110,639	08/01/2043	1.D FE
155431-AA-7	CENTRAL STORAGE TRUST		08/01/2023	SINKING FUND REDEMPTION	XXX	736,000	736,000	756,438	736,875		(875)		(875)		736,000			0	26,623	02/01/2038	1.C FE
161038-CE-2	CHAMFH 3.02 01/01/2038		07/26/2023	MBS PAYDOWN	XXX	1,165	1,165	1,165	1,165				0		1,165			0	21	01/01/2038	1.A FE
161038-CF-9	CHAMFH 3.02 01/01/2038		07/26/2023	MBS PAYDOWN	XXX	342	342	342	342				0		342			0	6	01/01/2038	1.A
196479-GY-0	COSHSG 2.87 08/01/2037		09/26/2023	MBS PAYDOWN	XXX	23,295	23,295	23,295	23,295				0		23,295			0	455	08/01/2037	1.B FE
249182-LU-8	CO DENVER AIR AMT 2018A		07/20/2023	VARIOUS	XXX	16,724,000	16,000,000	17,877,120	17,165,323		(74,110)	381,133	(455,243)		16,710,080		13,920	13,920	517,778	12/01/2038	1.E FE
30309H-AC-1	FRETE 2019-ML05 AUS		09/01/2023	MBS PAYDOWN	XXX	43,934	43,934	44,675	43,969		(36)		(36)		43,934			0	996	01/01/2036	1.A
3128MJ-W7-1	FG G08669		09/01/2023	MBS PAYDOWN	XXX	4,259	4,259	4,490	4,272		(13)		(13)		4,259			0	116	09/01/2045	1.A
3128MJ-WW-6	FG G08660		09/01/2023	MBS PAYDOWN	XXX	3,770	3,770	3,973	3,782		(12)		(12)		3,770			0	100	08/01/2045	1.A
3128MJ-XF-2	FG G08677		09/01/2023	MBS PAYDOWN	XXX	3,091	3,091	3,260	3,100		(9)		(9)		3,091			0	81	11/01/2045	1.A
3128MJ-XK-1	FG G08681		09/01/2023	MBS PAYDOWN	XXX	3,919	3,919	4,024	3,924		(5)		(5)		3,919			0	90	12/01/2045	1.A
3132DN-VT-7	FR SD1526		09/01/2023	MBS PAYDOWN	XXX	11,463	11,463	11,116	11,453		10		10		11,463			0	328	08/01/2052	1.A
3132DN-YV-9	FR SD1624		09/01/2023	MBS PAYDOWN	XXX	18,832	18,832	18,815	18,831		1		1		18,832			0	619	09/01/2052	1.A
3132DW-FU-2	FR SD8279		09/25/2023	MBS PAYDOWN	XXX	190,662	190,662	190,543	190,415		247		247		190,662			0	7,632	11/01/2052	1.A
3132DW-G9-8	FR SD8324		09/01/2023	MBS PAYDOWN	XXX	117,893	117,893	118,849			(17)		(17)		117,893			0	1,567	05/01/2053	1.A
3132L9-Y8-2	FG V84335		09/01/2023	MBS PAYDOWN	XXX	1,290	1,290	1,325	1,293		(2)		(2)		1,290			0	42	06/01/2048	1.A
3132WR-RN-5	FG WA0503		09/27/2023	MBS PAYDOWN	XXX	347,852	347,852	348,755	348,159		(307)		(307)		347,852			0	9,463	03/01/2044	1.A
3132WR-RU-9	FR WA0509		09/25/2023	MBS PAYDOWN	XXX	13,812	13,812	13,424	13,792		20		20		13,812			0	368	04/01/2052	1.A
3132WW-A9-3	FR WA2531		09/01/2023	MBS PAYDOWN	XXX	8,240	8,240	7,959	8,234		6		6		8,240			0	227	05/01/2052	1.A
3132WW-AA-0	FG WA2500		09/01/2023	MBS PAYDOWN	XXX	28,222	28,222	27,137	28,156		65		65		28,222			0	620	09/01/2045	1.A
3132WW-AH-5	FR WA2507		09/25/2023	MBS PAYDOWN	XXX	18,574	18,574	16,697			48		48		18,574			0	312	08/01/2047	1.A
3132Y7-GN-9	FG WE2005		09/27/2023	VARIOUS	XXX	201,359	201,359	190,303	200,797		561		561		201,359			0	3,962	09/01/2033	1.A
3132YB-XA-9	FR WE6073		09/01/2023	MBS PAYDOWN	XXX	6,090	6,090	5,601			6		6		6,090			0	59	05/01/2039	1.A
31339D-P8-5	FHLMC SERIES 2414 CLASS LG		09/15/2023	MBS PAYDOWN	XXX	137,108	137,108	141,778	137,377		(270)		(270)		137,108			0	5,864	02/15/2032	1.A
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		09/01/2023	MBS PAYDOWN	XXX	7,916	7,916	7,810	7,908		8		8		7,916			0	322	04/15/2032	1.A
3133KQ-WZ-5	FR RA8754		09/01/2023	MBS PAYDOWN	XXX	13,161	13,161	13,027			1		1		13,161			0	150	03/01/2053	1.A
3133KR-FG-4	FR RA9167		09/01/2023	MBS PAYDOWN	XXX	9,145	9,145	9,082					0		9,145			0	42	06/01/2053	1.A
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		07/17/2023	VARIOUS	XXX	15,000	15,000	15,109	15,061		(3)		(3)		15,058		(58)	(58)	276	01/15/2036	1.B FE
31359V-BH-5	FNMA SERIES 1998-73 CLASS MZ		09/18/2023	MBS PAYDOWN	XXX	1,066	1,066	1,098	1,112		(46)		(46)		1,066			0	44	10/17/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
313637-PM-6	FN 109428		09/01/2023	MBS PAYDOWN	XXX	10,334	10,334	10,329	10,332		1		1		10,334			0	260	08/01/2033	1.A
313637-PY-0	FN 109439		09/01/2023	MBS PAYDOWN	XXX	5,827	5,827	5,938	5,831		(4)		(4)		5,827			0	169	08/01/2033	1.A
313637-QT-0	FN 109466		09/01/2023	MBS PAYDOWN	XXX	65,492	65,492	66,567	65,529		(36)		(36)		65,492			0	1,687	08/01/2033	1.A
313637-R6-9	FN 109509		09/01/2023	MBS PAYDOWN	XXX	30,991	30,991	31,359	31,031		(39)		(39)		30,991			0	806	09/01/2028	1.A
313637-UY-4	FN 109599		09/01/2023	MBS PAYDOWN	XXX	89,195	89,195	89,251	89,184		11		11		89,195			0	2,156	10/01/2030	1.A
3136A0-EK-9	FNR 2011-81 GZ		09/27/2023	MBS PAYDOWN	XXX	14,803	14,803	14,458	14,783		20		20		14,803			0	397	08/25/2041	1.A
3136A1-C8-6	FNR 2011-101 NB		09/01/2023	MBS PAYDOWN	XXX	46,587	46,587	46,587	46,587				0		46,587			0	1,247	10/25/2041	1.A
3136A1-ZD-0	FNR 2011-101 CB		09/01/2023	MBS PAYDOWN	XXX	156,917	156,917	156,426	156,884		32		32		156,917			0	4,183	10/25/2041	1.A
3136A5-ZX-7	FNR 2012-54 WH		09/01/2023	MBS PAYDOWN	XXX	42,437	42,437	42,901	42,453		(16)		(16)		42,437			0	991	05/25/2042	1.A
3136A6-TN-4	FNR 2012-63 ZM		09/11/2023	PRIOR YEAR INCOME	XXX						0		0					0	1,390	06/25/2042	1.A
3136A7-JB-9	FNR 2012-67 MZ		09/01/2023	MBS PAYDOWN	XXX	28,463	28,463	28,411	28,460		3		3		28,463			0	685	07/25/2042	1.A
3136A7-JQ-6	FNR 2012-67 KC		09/01/2023	MBS PAYDOWN	XXX	84,391	84,391	85,539	84,458		(66)		(66)		84,391			0	1,859	07/25/2042	1.A
3136A8-D6-4	FNR 2012-103 ZC		09/01/2023	VARIOUS	XXX	73,575	73,575	71,696	73,438		138		138		73,575			0	4,704	09/25/2042	1.A
3136AC-GN-5	FNA 2013-M3 AL		09/01/2023	MBS PAYDOWN	XXX	2,223	2,223	2,018	2,166		58		58		2,223			0	51	01/25/2033	1.A
3136AE-4P-9	FNR 2013-71 ZA		09/27/2023	MBS PAYDOWN	XXX	605,727	605,727	586,217	604,042		1,686		1,686		605,727			0	14,790	05/01/2043	1.A
3136AE-5X-1	FNR 2013-74 ZH		09/01/2023	MBS PAYDOWN	XXX	201,248	201,248	182,047	199,865		1,383		1,383		201,248			0	4,920	05/01/2043	1.A
3136AE-S3-2	FNMA 13-52 J		09/01/2023	MBS PAYDOWN	XXX	31,262	31,262	30,412	31,238		24		24		31,262			0	625	06/25/2043	1.A
3136AF-AK-0	FNR 2013-79 QZ		09/27/2023	MBS PAYDOWN	XXX	199,008	199,008	189,649	198,488		520		520		199,008			0	4,564	07/25/2043	1.A
3136AF-VT-8	FNR 2013-66 MB		09/01/2023	MBS PAYDOWN	XXX	70,592	70,592	66,533	70,417		175		175		70,592			0	1,354	11/01/2042	1.A
3136AF-YY-4	FNR 2013-80 VZ		09/25/2023	MBS PAYDOWN	XXX	437,376	437,376	430,597	435,219		2,157		2,157		437,376			0	11,341	08/25/2043	1.A
3136AG-G4-8	FNR 2013-106 PY		09/01/2023	MBS PAYDOWN	XXX	1,248,266	1,248,266	1,127,731	1,241,568		6,699		6,699		1,248,266			0	24,907	10/25/2033	1.A
3136AG-MJ-8	FNR 2013-108 VZ		09/01/2023	MBS PAYDOWN	XXX	181,348	181,348	178,855	181,251		97		97		181,348			0	4,529	10/25/2043	1.A
3136AG-P8-9	FNR 2013-114 Z		09/01/2023	MBS PAYDOWN	XXX	238,165	238,165	211,510	231,665		6,499		6,499		238,165			0	4,639	03/25/2040	1.A
3136AH-VS-6	FNR 2013-136 CZ		09/01/2023	MBS PAYDOWN	XXX	184,469	186,406	157,851	184,866		(397)		(397)		184,469			0	5,032	12/01/2043	1.A
3136AP-3A-8	FNR 2015-64 AZ		09/27/2023	MBS PAYDOWN	XXX	792,551	792,551	791,719	792,298		254		254		792,551			0	16,920	09/25/2045	1.A
3136AP-CW-0	FNR 2015-47 AY		09/01/2023	MBS PAYDOWN	XXX	94,920	94,920	87,912	94,572		348		348		94,920			0	1,946	07/01/2045	1.A
3136AQ-AN-0	FNR 2015-72 ZA		09/01/2023	MBS PAYDOWN	XXX	101,705	101,705	97,663	101,558		147		147		101,705			0	2,102	10/25/2045	1.A
3136AR-J3-3	FNMA 16-22		09/25/2023	MBS PAYDOWN	XXX	102,217	102,217	101,852	102,071		146		146		102,217			0	3,543	04/25/2046	1.A
3136AS-A9-7	FNR 2016-41 MZ		09/01/2023	MBS PAYDOWN	XXX	114,146	114,146	112,637	114,096		50		50		114,146			0	2,286	07/25/2046	1.A
3136AS-CT-1	FNMA 16-24		09/25/2023	VARIOUS	XXX	145,622	145,622	145,470	145,337		285		285		145,622			0	6,824	05/25/2046	1.A
3136AU-4D-0	FNR 2017-8 BZ		09/01/2023	VARIOUS	XXX	124,529	124,529	111,775	123,974		555		555		124,529			0	4,081	02/25/2047	1.A
3136AU-YU-9	FNR 2016-94 ZA		09/27/2023	MBS PAYDOWN	XXX	264,036	264,036	259,568	263,404		632		632		264,036			0	6,998	12/25/2046	1.A
3136AV-JB-6	FNR 2017-4 ZC		09/01/2023	VARIOUS	XXX	225,523	225,523	225,523	225,523				0		225,523			0	12,681	02/25/2047	1.A
3136AW-A9-8	FNR 2017-45 ZK		09/25/2023	MBS PAYDOWN	XXX	4,229	4,229	3,851	4,200		28		28		4,229			0	121	06/01/2047	1.A
3136AW-HZ-3	FNR 2017-39 CY		09/01/2023	MBS PAYDOWN	XXX	34,891	34,891	32,563	34,844		48		48		34,891			0	797	05/01/2047	1.A
3136AW-Z7-5	FNR 2017-51 EZ		09/01/2023	MBS PAYDOWN	XXX	325,460	325,460	302,762	325,147		313		313		325,460			0	5,768	07/25/2047	1.A
3136AX-GA-7	FNR 2017-49 ZC		09/01/2023	MBS PAYDOWN	XXX	274,062	274,062	266,649	273,442		620		620		274,062			0	5,821	07/25/2047	1.A
3136AX-YF-6	FNR 2017-61 GZ		09/01/2023	MBS PAYDOWN	XXX	15,969	15,969	15,625	15,956		13		13		15,969			0	373	08/25/2047	1.A
3136AY-YZ-0	FNR 2017-90 ZD		09/01/2023	MBS PAYDOWN	XXX	108,263	108,263	107,967	108,252		12		12		108,263			0	2,520	11/01/2047	1.A
3136B1-T7-9	FNR 2018-38 VZ		09/01/2023	MBS PAYDOWN	XXX	223,020	223,020	222,959	223,017		2		2		223,020			0	5,926	06/25/2048	1.A
3136B2-GE-6	FNR 2018-45 ZD		09/01/2023	VARIOUS	XXX	826,833	826,833	776,636	823,997		2,835		2,835		826,833			0	(53,496)	06/25/2048	1.A
3136B2-UE-0	FNR 2018-55 LZ		09/01/2023	VARIOUS	XXX	56,935	56,935	51,817	56,626		308		308		56,935			0	7,744	08/01/2048	1.A
3136B2-YL-0	FNR 2018-54 LZ		09/01/2023	VARIOUS	XXX	290,236	290,236	277,066	289,772		464		464		290,236			0	9,899	08/25/2048	1.A
3136B3-BL-3	FNR 2018-70 CZ		09/01/2023	MBS PAYDOWN	XXX	56,836	56,836	55,235	56,753		84		84		56,836			0	1,555	10/25/2048	1.A
3136B3-DT-4	FNR 2018-73 BZ		09/01/2023	VARIOUS	XXX	94,392	94,392	90,091	93,946		446		446		94,392			0	29,948	10/25/2048	1.A
3136B3-GN-4	FNR 2018-76 ZB		09/01/2023	MBS PAYDOWN	XXX	146,533	146,533	132,431	145,629		904		904		146,533			0	3,580	10/25/2048	1.A
3136B3-LJ-7	FNR 2018-83 ZJ		09/01/2023	MBS PAYDOWN	XXX	98,340	98,340	89,058	97,755		585		585		98,340			0	2,225	11/25/2048	1.A
3136B3-MM-9	FNR 18-84 ZA		09/01/2023	VARIOUS	XXX	152,804	152,804	137,126	152,348		456		456		152,804			0	3,638	11/01/2048	1.A
3136B3-MV-9	FNR 18-84 ZD		09/01/2023	VARIOUS	XXX	248,322	248,322	224,101	247,243		1,079		1,079		248,322			0	16,046	11/01/2048	1.A
3136B7-JB-8	FNR 2019-72 ZL		09/01/2023	MBS PAYDOWN	XXX	22,909	22,909	22,671	22,902		7		7		22,909			0	457	12/25/2049	1.A
3136B7-V2-4	FNR 2019-82 HZ		09/01/2023	VARIOUS	XXX	44,393	44,393	44,288	44,387		7		7		44,393			0	3,136	01/25/2050	1.A
3136B8-HA-0	FNR 2020-3 JZ		09/01/2023	VARIOUS	XXX	40,618	40,618	40,395	40,611		7		7		40,618			0	1,625	02/25/2050	1.A
3136B8-HM-4	FNR 2020-3 AZ		09/25/2023	MBS PAYDOWN	XXX	29,809	29,809	29,613	29,747		62		62		29,809			0	580	12/01/2049	1.A
3136B8-LT-4	FNR 2020-7 DZ		09/25/2023	VARIOUS	XXX	134,634	134,634	134,434	134,382		252		252		134,634			0	7,438	02/25/2050	1.A
3136BG-5Y-3	FNR 2021-66 DZ		09/28/2023	MBS PAYDOWN	XXX	13,600	13,600	12,657	13,568		32		32		13,600			0	192	10/25/2051	1.A
3136BJ-E9-2	FNR 2021-73 Z		09/27/2023	MBS PAYDOWN	XXX	9,306	9,306	9,109	9,289		17		17		9,306			0	155	11/25/2051	1.A
3136BK-X6-4	FNR 2021-94 GZ		09/27/2023	MBS PAYDOWN	XXX	8,359	8,359	8,112	8,338		21		21		8,359			0	122	01/25/2052	1.A
3136BL-RU-6	FNR 2022-7 ZE		09/27/2023	MBS PAYDOWN	XXX	4,202	4,202	3,785	4,189		12		12		4,202			0	70	02/25/2052	1.A
31377U-6D-0	FN 387968		09/01/2023	MBS PAYDOWN	XXX	3,398	3,398	3,468	3,401		(3)		(3)		3,398			0	93	08/01/2048	1.A
31377U-YA-5	FN 387805		09/27/2023	MBS PAYDOWN	XXX	117,472	117,472	119,889	117,531		(60)		(60)		117,472			0	3,120	08/01/2038	1.A
31377U-Z6-3	FN 387865		09/01/2023	MBS PAYDOWN	XXX	7,459	7,459	7,455	7,458		1		1		7,459			0	186	08/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3137A0-3H-6	FHR 3680 ZA		09/01/2023	VARIOUS	XXX	24,795	24,795	24,358	24,770		24		24		24,795			0	3,963	06/15/2040	1.A
3137A0-BA-2	FHR 3701 Z		09/01/2023	MBS PAYDOWN	XXX	71,004	71,004	69,865	70,964		40		40		71,004			0	2,217	07/15/2040	1.A
3137A0-K9-5	FHR 3695 JG		09/01/2023	MBS PAYDOWN	XXX	57,791	57,791	57,856	57,794		(3)		(3)		57,791			0	1,791	07/15/2040	1.A
3137A4-E7-8	FHR 3768 ZP		09/01/2023	VARIOUS	XXX	694,437	694,437	673,016	692,986		1,452		1,452		694,437			0	44,791	12/15/2040	1.A
3137A5-P2-4	FHR 3795 VZ		09/01/2023	VARIOUS	XXX	67,356	67,356	58,210	67,009		346		346		67,356			0	7,444	01/15/2041	1.A
3137A6-AX-0	FHR 3791 ZL		09/01/2023	MBS PAYDOWN	XXX	50,929	50,929	46,958	50,609		320		320		50,929			0	1,513	01/15/2041	1.A
3137A7-UU-2	FHR 3828 LZ		09/01/2023	VARIOUS	XXX	22,559	22,559	21,678	22,476		83		83		22,559			0	(104)	03/15/2041	1.A
3137A9-Y2-6	FHR 3835 ZV		09/01/2023	VARIOUS	XXX	59,261	59,261	57,945	59,170		90		90		59,261			0	4,233	04/15/2041	1.A
3137AF-CN-0	FHR 3926 NY		09/01/2023	MBS PAYDOWN	XXX	44,954	44,954	44,954	44,954						44,954			0	1,227	09/15/2041	1.A
3137AF-PC-0	FHR 3919 BY		09/29/2023	MBS PAYDOWN	XXX	842,784	842,784	842,784	842,784						842,784			0	23,095	09/15/2041	1.A
3137AF-TQ-5	FHR 3933 DP		09/01/2023	MBS PAYDOWN	XXX	2,184	2,184	2,165	2,184		1		1		2,184			0	58	10/15/2041	1.A
3137AN-GA-7	FHR 4013 GL		09/01/2023	MBS PAYDOWN	XXX	101,159	101,159	102,676	101,201		(43)		(43)		101,159			0	2,446	03/15/2042	1.A
3137AQ-WH-7	FHLMC 4063 KB		09/01/2023	MBS PAYDOWN	XXX	84,377	84,377	81,121	84,191		186		186		84,377			0	1,697	06/15/2042	1.A
3137AX-W3-3	FHR 5269 ZT		09/18/2023	PRIOR YEAR INCOME	XXX													0	2,392	01/15/2043	1.A
3137AY-KG-5	FHR 4172 UZ		09/11/2023	PRIOR YEAR INCOME	XXX													0	2,510	02/15/2043	1.A
3137B1-3B-6	FHR 4182 ZD		09/15/2023	MBS PAYDOWN	XXX	189,424	189,424	182,325	188,694		730		730		189,424			0	4,464	03/15/2043	1.A
3137B1-3E-0	FHR 4182 ZK		09/19/2023	PRIOR YEAR INCOME	XXX													0	12,662	03/15/2043	1.A
3137B2-NF-3	FHR 4219 JZ		09/15/2023	MBS PAYDOWN	XXX	70,216	70,216	67,724	69,955		261		261		70,216			0	1,726	05/15/2043	1.A
3137B3-2Z-0	FHR 4213 MZ		09/15/2023	MBS PAYDOWN	XXX	268,336	268,336	268,787	268,376		(40)		(40)		268,336			0	7,447	06/15/2043	1.A
3137B3-6D-5	FHR 4215 ZK		09/01/2023	VARIOUS	XXX	154,172	154,172	145,673	153,554		618		618		154,172			0	9,711	06/15/2043	1.A
3137B3-A3-2	FHR 4230 Z		09/01/2023	VARIOUS	XXX	72,157	72,157	55,854	71,665		492		492		72,157			0	5,388	07/15/2043	1.A
3137B3-AJ-7	FHR 4227 AZ		09/15/2023	VARIOUS	XXX	125,425	125,425	125,425	125,425						125,425			0	10,586	07/15/2043	1.A
3137B3-BH-0	FHR 4234 GB		09/01/2023	MBS PAYDOWN	XXX	251,990	251,990	248,840	251,772		217		217		251,990			0	6,781	07/15/2043	1.A
3137B4-KX-3	FHR 4253 PB		09/01/2023	MBS PAYDOWN	XXX	73,899	73,899	69,096	73,799		100		100		73,899			0	1,658	08/15/2041	1.A
3137B4-RQ-1	FHR 4249 GW		09/01/2023	MBS PAYDOWN	XXX	24,326	24,326	22,524	24,191		135		135		24,326			0	531	10/15/2041	1.A
3137B6-LL-3	FHR 4285 PB		09/01/2023	MBS PAYDOWN	XXX	39,644	39,644	39,756	39,647		(3)		(3)		39,644			0	1,029	11/15/2043	1.A
3137BL-EX-2	FHLMC 45-10		09/01/2023	MBS PAYDOWN	XXX	249,781	249,781	249,581	249,773		8		8		249,781			0	4,700	09/15/2045	1.A
3137BS-YV-9	FHR 4630 ZL		09/15/2023	MBS PAYDOWN	XXX	283,950	283,950	254,702	282,731		1,220		1,220		283,950			0	7,265	11/15/2046	1.A
3137BV-BA-3	FHR 4656 B		09/01/2023	MBS PAYDOWN	XXX	419,321	419,321	399,337	418,781		540		540		419,321			0	8,820	02/15/2047	1.A
3137BV-QS-8	FHR 4657 TZ		09/01/2023	MBS PAYDOWN	XXX	55,887	55,887	55,887	55,887						55,887			0	1,305	02/15/2047	1.A
3137BV-UZ-7	FHR 4654 LZ		09/27/2023	MBS PAYDOWN	XXX	515,819	515,819	515,819	515,819						515,819			0	11,901	02/15/2047	1.A
3137BW-RN-6	FHR 4664 TZ		09/15/2023	VARIOUS	XXX	136,698	136,698	126,927	136,134		564		564		136,698			0	39,432	03/15/2047	1.A
3137BW-SZ-8	FHR 4663 HZ		09/01/2023	MBS PAYDOWN	XXX	130,488	130,488	129,094	130,468		20		20		130,488			0	3,324	03/15/2047	1.A
3137BW-US-1	FHR 4663 TZ		09/01/2023	MBS PAYDOWN	XXX	26,413	26,413	25,719	26,391		22		22		26,413			0	613	03/15/2047	1.A
3137BY-5W-6	FHR 4680 BQ		09/01/2023	MBS PAYDOWN	XXX	7,722	7,722	7,491	7,717		5		5		7,722			0	180	05/15/2047	1.A
3137F1-7F-9	FHR 4693 TZ		09/01/2023	VARIOUS	XXX	53,918	53,918	50,594	53,822		96		96		53,918			0	15,951	06/15/2047	1.A
3137F2-ZW-9	FHR 4711 CZ		09/01/2023	VARIOUS	XXX	381,007	381,007	375,197	380,737		270		270		381,007			0	29,647	08/15/2047	1.A
3137F3-K6-0	FHR 4768 ZH		09/01/2023	VARIOUS	XXX	221,890	221,890	200,038	221,266		623		623		221,890			0	9,477	03/01/2048	1.A
3137F5-3A-5	FHR 4791 ZB		09/28/2023	MBS PAYDOWN	XXX	148,714	148,714	148,791	148,714						148,714			0	3,806	03/15/2048	1.A
3137FB-YC-4	FHR 4734 Z		09/01/2023	VARIOUS	XXX	201,432	201,432	187,096	201,019		413		413		201,432			0	6,096	12/01/2047	1.A
3137FC-4R-2	FHR 4738 LZ		09/15/2023	VARIOUS	XXX	281,479	281,479	262,542	280,327		1,151		1,151		281,479			0	8,952	12/01/2047	1.A
3137FD-DG-4	FHR 4750 KZ		09/15/2023	VARIOUS	XXX	132,758	132,758	132,655	132,574		184		184		132,758			0	3,225	01/01/2048	1.A
3137FE-R4-4	FHR 4767 CN		09/27/2023	PRIOR YEAR INCOME	XXX													0	617	11/01/2045	1.A
3137FG-3P-8	FHR 4801 ZN		09/01/2023	VARIOUS	XXX	534,138	534,138	533,357	534,083		55		55		534,138			0	65,073	05/15/2048	1.A
3137FG-5H-4	FHR 4796 NZ		09/01/2023	VARIOUS	XXX	510,745	510,745	510,745	510,745						510,745			0	37,277	05/15/2048	1.A
3137FH-Q2-2	FHMS KC02 A2		09/01/2023	MBS PAYDOWN	XXX	335,381	335,381	330,308	334,983		398		398		335,381			0	8,484	07/01/2025	1.A
3137FJ-C2-3	FHR 4833 VZ		09/01/2023	MBS PAYDOWN	XXX	78,552	78,552	76,417	78,405		147		147		78,552			0	2,471	09/15/2048	1.A
3137FQ-HA-4	FHR 4933 LZ		09/01/2023	VARIOUS	XXX	12,826	12,826	12,796	12,825		2		2		12,826			0	303	12/25/2049	1.A
3137G1-BU-0	FWLS 2017-SC02 1A2		09/01/2023	MBS PAYDOWN	XXX	50,934	50,934	47,711	50,839		95		95		50,934			0	1,018	05/25/2047	1.A
3137GA-MD-6	FHR 3736 ZP		09/01/2023	MBS PAYDOWN	XXX	73,217	73,217	69,624	73,007		211		211		73,217			0	1,995	10/15/2040	1.A
3137GA-QM-2	FHR 3740 KE		09/01/2023	MBS PAYDOWN	XXX	56,329	56,329	56,329	56,329						56,329			0	1,448	10/15/2040	1.A
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		09/15/2023	VARIOUS	XXX	60,000	60,000	61,199	60,779		(43)		(43)		60,736		(736)	(736)	1,460	10/15/2036	1.B FE
3137H6-ZE-8	FHR 5213 Z		09/14/2023	PRIOR YEAR INCOME	XXX													0	740	04/25/2052	1.A
3137H7-N2-5	FHR 5233 DZ		09/01/2023	MBS PAYDOWN	XXX	118,465	118,465	118,115	118,458		7		7		118,465			0	3,314	10/25/2044	1.A
3137HA-4G-8	FREMF 2023-ML15 A		09/01/2023	MBS PAYDOWN	XXX	8,386	8,386	7,862			6		6		8,386			0	84	01/25/2040	1.B
3138EP-AH-7	FN AL6307		09/01/2023	MBS PAYDOWN	XXX	7,183	7,183	7,763	7,199		(16)		(16)		7,183			0	139	02/01/2045	1.A
3138L6-CG-1	FNMA 4.01 FN AM5470		09/01/2023	MBS PAYDOWN	XXX	5,800	5,800	5,839	5,801		(1)		(1)		5,800			0	156	03/01/2029	1.A
3138L6-LM-8	FEDERAL NA AM5731 3.99 01JUN44		09/01/2023	MBS PAYDOWN	XXX	44,911	44,911	45,847	44,949		(37)		(37)		44,911			0	1,195	05/01/2044	1.A
3138L7-JC-1	FN AM6558		09/27/2023	MBS PAYDOWN	XXX	80,351	80,351	78,430	80,250		101		101		80,351			0	2,006	09/01/2034	1.A
3138L8-NU-4	FN AM7602		09/01/2023	MBS PAYDOWN	XXX	13,030	13,030	13,317	13,036		(6)		(6)		13,030			0	303	02/01/2045	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138L9-DG-4	FN AM8202		09/28/2023	MBS PAYDOWN	XXX	17,409	17,409	17,464	17,409						17,409			0	390	03/01/2045	1.A
3138LC-3H-6	FN AN0799		09/01/2023	MBS PAYDOWN	XXX	5,174	5,174	5,041	5,168		6		6		5,174			0	126	01/01/2033	1.A
3138LC-5N-1	FN AN0852		09/01/2023	MBS PAYDOWN	XXX	10,693	10,693	10,914	10,697		(3)		(3)		10,693			0	292	02/01/2046	1.A
3138LC-AM-7	FN AN0011		09/01/2023	MBS PAYDOWN	XXX	22,398	22,398	22,643	22,404		(6)		(6)		22,398			0	529	12/01/2035	1.A
3138LC-P7-4	FN AN0445		09/01/2023	MBS PAYDOWN	XXX	76,356	76,356	77,930	76,405		(49)		(49)		76,356			0	2,027	12/01/2045	1.A
3138LC-QA-6	FN AN0448		09/27/2023	MBS PAYDOWN	XXX	269,832	269,832	275,640	269,981		(149)		(149)		269,832			0	7,123	01/01/2046	1.A
3138LC-QD-0	FN AN0451		09/01/2023	MBS PAYDOWN	XXX	12,199	12,199	12,336	12,201		(3)		(3)		12,199			0	298	12/01/2033	1.A
3138LC-VN-2	FN AN0620		09/01/2023	MBS PAYDOWN	XXX	102,623	102,623	105,156	102,670		(48)		(48)		102,623			0	2,770	01/01/2046	1.A
3138LD-JE-4	FN AN1160		09/01/2023	MBS PAYDOWN	XXX	11,604	11,604	11,843	11,609		(6)		(6)		11,604			0	273	03/01/2036	1.A
3138LD-K4-4	FN AN1214		09/01/2023	MBS PAYDOWN	XXX	63,587	63,587	64,898	63,625		(38)		(38)		63,587			0	1,512	04/01/2046	1.A
3138LE-DU-2	FN AN1914		09/01/2023	MBS PAYDOWN	XXX	4,962	4,962	4,992	4,962				0		4,962			0	117	07/01/2046	1.A
3138LE-MK-4	FN AN2161		09/01/2023	MBS PAYDOWN	XXX	17,779	17,779	18,007	17,782		(3)		(3)		17,779			0	401	08/01/2046	1.A
3138LE-NT-4	FN AN2201		09/25/2023	MBS PAYDOWN	XXX	4,389,888	4,389,888	4,480,430	4,459,463		(69,575)		(69,575)		4,389,888			0	115,201	07/01/2046	1.A
3138LE-QX-2	FN AN2269		09/01/2023	MBS PAYDOWN	XXX	29,078	29,078	29,678	29,090		(12)		(12)		29,078			0	633	08/01/2046	1.A
3138LF-5Y-0	FN AN3562		09/01/2023	MBS PAYDOWN	XXX	1,105	1,105	1,131	1,105		(1)		(1)		1,105			0	27	01/01/2037	1.A
3138LF-DQ-8	FN AN2810		09/01/2023	MBS PAYDOWN	XXX	10,936	10,936	10,737	10,949		(13)		(13)		10,936			0	240	09/01/2036	1.A
3138LF-MY-1	FN AN3074		09/01/2023	MBS PAYDOWN	XXX	5,729	5,729	5,693	5,727		2		2		5,729			0	127	10/01/2046	1.A
3138LG-AW-6	FN AN3620		09/01/2023	MBS PAYDOWN	XXX	1,581	1,581	1,516	1,578		3		3		1,581			0	29	11/01/2031	1.A
3138LG-FL-5	FN AN3770		09/01/2023	MBS PAYDOWN	XXX	5,796	5,796	5,859	5,798		(2)		(2)		5,796			0	122	12/01/2034	1.A
3138LG-MV-5	FN AN3971		09/01/2023	MBS PAYDOWN	XXX	41,609	41,609	42,129	41,629		(20)		(20)		41,609			0	929	08/01/2028	1.A
3138LG-SU-1	FN AN4130		09/01/2023	MBS PAYDOWN	XXX	3,848	3,848	3,889	3,849		(1)		(1)		3,848			0	89	01/01/2037	1.A
3138LG-SV-9	FN AN4131		09/01/2023	MBS PAYDOWN	XXX	3,796	3,796	3,836	3,796		(1)		(1)		3,796			0	88	01/01/2037	1.A
3138LH-L8-5	FN AN4850		09/28/2023	MBS PAYDOWN	XXX	17,513	17,513	17,982	17,531		(18)		(18)		17,513			0	460	03/01/2047	1.A
3138LH-MA-9	FN AN4852		09/01/2023	MBS PAYDOWN	XXX	29,678	29,678	30,605	29,697		(19)		(19)		29,678			0	777	03/01/2047	1.A
3138LJ-4H-0	FN AN6223		09/01/2023	MBS PAYDOWN	XXX	4,708	4,708	4,876	4,712		(4)		(4)		4,708			0	116	08/01/2047	1.A
3138LJ-4K-3	FN AN6225		09/01/2023	MBS PAYDOWN	XXX	4,708	4,708	4,876	4,712		(4)		(4)		4,708			0	116	08/01/2047	1.A
3138LJ-XQ-8	FN AN6086		09/01/2023	MBS PAYDOWN	XXX	37,696	37,696	38,308	37,710		(14)		(14)		37,696			0	857	08/01/2037	1.A
3138LJ-YE-4	FN AN6108		09/25/2023	MBS PAYDOWN	XXX	18,120	18,120	18,352	18,126		(6)		(6)		18,120			0	407	08/01/2037	1.A
3138LK-5B-9	FN AN7141		09/01/2023	MBS PAYDOWN	XXX	8,089	8,089	8,602	8,104		(15)		(15)		8,089			0	194	10/01/2047	1.A
3138LK-EG-8	FN AN6434		09/01/2023	MBS PAYDOWN	XXX	9,619	9,619	9,817	9,622		(4)		(4)		9,619			0	226	10/01/2047	1.A
3138LK-JK-4	FN AN6565		09/01/2023	MBS PAYDOWN	XXX	5,052	5,052	5,156	5,054		(2)		(2)		5,052			0	116	09/01/2047	1.A
3138LL-BC-8	FN AN7234		09/01/2023	MBS PAYDOWN	XXX	58,791	58,791	58,947	58,794		(4)		(4)		58,791			0	1,190	12/01/2027	1.A
3138LL-CK-9	FN AN7273		09/01/2023	MBS PAYDOWN	XXX	8,882	8,882	8,738	8,876		6		6		8,882			0	210	11/01/2047	1.A
3138LL-DJ-1	FN AN7304		09/01/2023	MBS PAYDOWN	XXX	59,845	59,845	59,882	59,843		2		2		59,845			0	1,200	12/01/2029	1.A
3138LL-G2-5	FN AN7416		09/01/2023	MBS PAYDOWN	XXX	18,674	18,674	19,060	18,693		(18)		(18)		18,674			0	407	11/01/2029	1.A
3138LL-KR-5	FN AN7503		09/01/2023	MBS PAYDOWN	XXX	18,333	18,333	18,711	18,342		(9)		(9)		18,333			0	433	11/01/2037	1.A
3138LL-Z6-5	FN AN7964		09/01/2023	MBS PAYDOWN	XXX	20,899	20,899	21,017	20,903		(4)		(4)		20,899			0	432	01/01/2028	1.A
3138LL-Z7-3	FN AN7965		09/01/2023	MBS PAYDOWN	XXX	1,011	1,011	990	1,009		1		1		1,011			0	23	01/01/2033	1.A
3138LM-4B-6	FN AN8917		09/01/2023	MBS PAYDOWN	XXX	24,727	24,727	24,820	24,727				0		24,727			0	596	04/01/2033	1.A
3138LM-6P-3	FN AN8977		09/01/2023	MBS PAYDOWN	XXX	91,393	91,393	91,108	91,373		21		21		91,393			0	2,201	05/01/2033	1.A
3138LM-6W-8	FN AN8984		09/01/2023	MBS PAYDOWN	XXX	11,679	11,679	11,692	11,679				0		11,679			0	276	04/01/2028	1.A
3138LM-7F-4	FN AN8993		09/01/2023	MBS PAYDOWN	XXX	104,072	104,072	104,137	104,054		18		18		104,072			0	2,647	04/01/2048	1.A
3138LM-HB-2	FN AN8325		09/01/2023	MBS PAYDOWN	XXX	9,840	9,840	9,910	9,841				0		9,840			0	236	02/01/2038	1.A
3138LM-KK-8	FN AN8397		09/01/2023	MBS PAYDOWN	XXX	22,972	22,972	22,986	22,968		4		4		22,972			0	548	03/01/2048	1.A
3138LM-KL-6	FN AN8398		09/01/2023	MBS PAYDOWN	XXX	4,744	4,744	4,747	4,743		1		1		4,744			0	112	02/01/2048	1.A
3138LM-PN-7	FN AN8528		09/01/2023	MBS PAYDOWN	XXX	39,624	39,624	39,853	39,628		(4)		(4)		39,624			0	914	03/01/2033	1.A
3138LM-XD-0	FN AN8775		09/01/2023	MBS PAYDOWN	XXX	57,252	57,252	57,288	57,248		4		4		57,252			0	1,355	05/01/2033	1.A
3138LM-XX-6	FN AN8793		09/01/2023	MBS PAYDOWN	XXX	18,134	18,134	18,151	18,131		2		2		18,134			0	425	04/01/2028	1.A
3138LM-YK-3	FN AN8813		09/01/2023	MBS PAYDOWN	XXX	20,426	20,426	20,745	20,434		(9)		(9)		20,426			0	511	04/01/2033	1.A
3138LN-7M-7	FN AN9899		09/01/2023	MBS PAYDOWN	XXX	32,028	32,028	32,520	32,044		(16)		(16)		32,028			0	821	07/01/2033	1.A
3138LN-C9-0	FN AN9095		09/01/2023	MBS PAYDOWN	XXX	8,021	8,021	7,913	8,016		5		5		8,021			0	196	05/01/2033	1.A
3138LN-FF-3	FN AN9165		09/01/2023	MBS PAYDOWN	XXX	13,590	13,590	13,687	13,591		(1)		(1)		13,590			0	355	05/01/2038	1.A
3138LN-G8-8	FN AN9222		09/01/2023	MBS PAYDOWN	XXX	3,772	3,772	3,848	3,775		(2)		(2)		3,772			0	107	05/01/2048	1.A
3138LN-GB-1	FN AN9193		09/01/2023	MBS PAYDOWN	XXX	2,232	2,232	2,260	2,233				0		2,232			0	60	05/01/2038	1.A
3138LN-M3-2	FN AN9377		09/01/2023	MBS PAYDOWN	XXX	108,133	108,133	110,142	108,166		(33)		(33)		108,133			0	2,926	06/01/2048	1.A
3138LN-NE-7	FN AN9388		09/01/2023	MBS PAYDOWN	XXX	141,348	141,348	142,099	141,362		(14)		(14)		141,348			0	3,494	06/01/2033	1.A
3138LN-NF-4	FN AN9389		09/01/2023	MBS PAYDOWN	XXX	102,477	102,477	103,022	102,487		(10)		(10)		102,477			0	2,533	06/01/2033	1.A
3138LN-NM-9	FN AN9395		09/01/2023	MBS PAYDOWN	XXX	46,445	46,445	45,947	46,420		24		24		46,445			0	1,266	06/01/2033	1.A
3138LN-RL-7	FN AN9490		09/01/2023	MBS PAYDOWN	XXX	3,981	3,981	4,023	3,981				0		3,981			0	108	09/01/2048	1.A
3138LN-UZ-2	FN AN9599		09/01/2023	MBS PAYDOWN	XXX	12,984	12,984	13,305	12,996		(11)		(11)		12,984			0	368	06/01/2043	1.A
3138LN-WE-7	FN AN9644		07/28/2023	VARIOUS	XXX	4,857,128	4,857,128	4,899,628	4,864,624		101		101		4,864,725		(7,597)	(7,597)	420,205	07/01/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138LN-YB-1	FN AN9705		09/01/2023	MBS PAYDOWN	XXX	10,036	10,036	10,040	10,034		1		1		10,036			0	262	07/01/2033	1.A
3138LP-A9-7	FN AN9931		09/01/2023	MBS PAYDOWN	XXX	1,499	1,499	1,532	1,500				0		1,499			0	48	08/01/2048	1.A
3138LP-AC-0	FN AN9902		09/01/2023	MBS PAYDOWN	XXX	121,484	121,484	121,730	121,474		10		10		121,484			0	3,118	09/01/2038	1.A
3138LP-AL-0	FN AN9910		09/01/2023	MBS PAYDOWN	XXX	9,241	9,241	9,260	9,240		1		1		9,241			0	237	09/01/2038	1.A
3138LP-AR-7	FN AN9915		09/01/2023	MBS PAYDOWN	XXX	15,159	15,159	15,239	15,161		(3)		(3)		15,159			0	438	08/01/2033	1.A
3138LP-BB-1	FN AN9933		09/01/2023	MBS PAYDOWN	XXX	3,824	3,824	3,923	3,825		(1)		(1)		3,824			0	125	08/01/2048	1.A
3138LP-CV-6	FN AN9983		09/01/2023	MBS PAYDOWN	XXX	32,294	32,294	32,486	32,297		(3)		(3)		32,294			0	837	07/01/2033	1.A
3138W9-4X-5	FN AS0837		09/01/2023	MBS PAYDOWN	XXX	5,229	5,229	5,763	5,291		(61)		(61)		5,229			0	158	10/01/2043	1.A
3138WB-RJ-6	FN AS2288		09/01/2023	MBS PAYDOWN	XXX	347	347	382	348		(1)		(1)		347			0	2	04/01/2044	1.A
3138WF-TE-6	FN AS5948		09/01/2023	MBS PAYDOWN	XXX	3,451	3,451	3,579	3,458		(7)		(7)		3,451			0	80	10/01/2045	1.A
3138WF-U9-5	FN AS6007		09/01/2023	MBS PAYDOWN	XXX	3,081	3,081	3,170	3,085		(4)		(4)		3,081			0	72	10/01/2045	1.A
3138WG-DJ-0	FN AS6404		09/01/2023	MBS PAYDOWN	XXX	4,253	4,253	4,375	4,257		(4)		(4)		4,253			0	92	12/01/2045	1.A
3138YW-KA-4	FN AZ4788		09/01/2023	MBS PAYDOWN	XXX	2,560	2,560	2,709	2,567		(7)		(7)		2,560			0	62	10/01/2045	1.A
31392C-T6-1	FNMA SERIES 2002-W3 CLASS A4		09/01/2023	MBS PAYDOWN	XXX	62,567	62,567	62,838	62,597		(30)		(30)		62,567			0	2,728	09/25/2028	1.A
31392J-AQ-2	FNMA SERIES 2003-W2 CLASS 2A9		09/01/2023	MBS PAYDOWN	XXX	124,170	124,170	125,198	124,238		(68)		(68)		124,170			0	4,954	07/25/2042	1.A
31392R-EQ-0	FHLMC SERIES 2467 CLASS PG		09/01/2023	MBS PAYDOWN	XXX	22,694	22,694	22,052	22,516		178		178		22,694			0	839	07/15/2032	1.A
31393C-RV-7	FNMA SERIES 2003-47 CLASS ZA		09/01/2023	MBS PAYDOWN	XXX	20,156	20,156	17,936	20,036		120		120		20,156			0	1,119	06/25/2033	1.A
31393D-FZ-9	FNMA SERIES 2003-65 CLASS NZ		09/01/2023	MBS PAYDOWN	XXX	65,738	65,738	59,036	65,577		161		161		65,738			0	2,813	07/25/2033	1.A
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7		09/01/2023	MBS PAYDOWN	XXX	399,026	399,026	399,026	399,026				0		399,026			0	14,595	11/25/2043	1.A
31393U-AK-9	FNMA SERIES 2003-W17 CLASS 1A7		09/01/2023	MBS PAYDOWN	XXX	153,446	153,446	153,309	153,447		(1)		(1)		153,446			0	5,796	08/25/2033	1.A
31393U-DL-4	FNMA 2003-119 CLASS SA		09/25/2023	MBS PAYDOWN	XXX	7,399	7,399	7,161	7,362		37		37		7,399			0	231	12/25/2033	1.A
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD		09/25/2023	MBS PAYDOWN	XXX	4,439	4,439	4,297	4,417		22		22		4,439			0	138	12/25/2033	1.A
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG		09/25/2023	MBS PAYDOWN	XXX	6,659	6,659	6,445	6,626		33		33		6,659			0	208	12/25/2033	1.A
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB		09/25/2023	MBS PAYDOWN	XXX	6,435	6,435	6,579	6,435				0		6,435			0	243	12/25/2033	1.A
31393U-DW-0	FNMA SERIES 2003-119 CLASS SD		09/25/2023	MBS PAYDOWN	XXX	19,564	19,564	16,806	19,029		534		534		19,564			0	424	12/25/2033	1.A
31393U-DX-8	FNMA SERIES 2003-119 CLASS UM		09/25/2023	MBS PAYDOWN	XXX	16,161	16,161	13,884	15,720		441		441		16,161			0	350	12/25/2033	1.A
31393U-DY-6	FNMA SERIES 2003-119 CLASS QK		09/25/2023	MBS PAYDOWN	XXX	20,414	20,414	17,537	19,857		557		557		20,414			0	443	12/25/2033	1.A
31393U-DZ-3	FNMA SERIES 2003-119 CLASS WA		09/25/2023	MBS PAYDOWN	XXX	17,012	17,012	14,614	16,544		468		468		17,012			0	369	12/25/2033	1.A
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7		09/01/2023	MBS PAYDOWN	XXX	240,229	240,229	240,229	240,229				0		240,229			0	9,332	08/25/2043	1.A
31393U-TN-3	FNMA SERIES 2003-134 CLASS SA		09/25/2023	MBS PAYDOWN	XXX	45,790	45,790	45,150	45,649		141		141		45,790			0	1,907	09/25/2032	1.A
31393U-TP-8	FNMA SERIES 2003-134 CLASS QC		09/25/2023	MBS PAYDOWN	XXX	37,826	37,826	37,298	37,710		116		116		37,826			0	1,575	09/25/2032	1.A
31393U-TQ-6	FNMA SERIES 2003-134 CLASS WB		09/25/2023	MBS PAYDOWN	XXX	31,674	31,674	31,232	31,577		97		97		31,674			0	1,319	09/25/2032	1.A
31393U-TS-2	FNMA SERIES 2003-134 CLASS SC		09/25/2023	MBS PAYDOWN	XXX	37,770	37,770	34,305	37,495		275		275		37,770			0	1,407	12/25/2032	1.A
31393U-TT-0	FNMA SERIES 2003-134 CLASS WG		09/25/2023	MBS PAYDOWN	XXX	48,561	48,561	44,106	48,201		361		361		48,561			0	1,809	12/25/2032	1.A
31393U-TU-7	FNMA SERIES 2003-134 CLASS QD		09/25/2023	MBS PAYDOWN	XXX	56,655	56,655	51,457	56,234		421		421		56,655			0	2,111	12/25/2032	1.A
31393U-TV-5	FNMA SERIES 2003-134 UD		09/25/2023	MBS PAYDOWN	XXX	43,033	43,033	39,085	42,714		320		320		43,033			0	1,603	12/25/2032	1.A
31393W-PZ-6	FHLMC SERIES 2653 CLASS MZ		09/01/2023	MBS PAYDOWN	XXX	204,065	204,065	182,143	202,440		1,625		1,625		204,065			0	11,801	07/15/2033	1.A
31393W-SZ-3	FHLMC SERIES 2645 CLASS PE		09/01/2023	MBS PAYDOWN	XXX	12,570	12,570	11,078	12,505		66		66		12,570			0	405	07/15/2033	1.A
31393X-4P-9	FNMA SERIES 2004-36 CLASS PD		09/01/2023	MBS PAYDOWN	XXX	40,650	40,650	40,142	41,810		(1,160)		(1,160)		40,650			0	1,487	05/25/2034	1.A
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4		09/01/2023	MBS PAYDOWN	XXX	37,927	37,927	37,567	37,931		(5)		(5)		37,927			0	1,518	02/25/2044	1.A
31393X-RS-8	FNMA SERIES 2004-25 CLASS PD		09/01/2023	MBS PAYDOWN	XXX	35,291	35,291	34,850	36,299		(1,008)		(1,008)		35,291			0	1,291	04/25/2034	1.A
31393Y-2X-2	FNMA SERIES 2004-55 CLASS ZA		09/01/2023	MBS PAYDOWN	XXX	33,759	33,759	27,667	33,358		401		401		33,759			0	1,285	07/25/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31394A-R6-5	FNMA SERIES 2004-74 CLASS ZB		09/01/2023	MBS PAYDOWN	XXX	34,009	34,009	27,583	33,727		282		282		34,009			0	1,300	10/25/2034	1.A
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		09/01/2023	VARIOUS	XXX	156,726	156,726	127,933	155,423		1,304		1,304		156,726			0	8,803	12/25/2034	1.A
31394C-2J-0	FNR 2005-23 ZC		09/01/2023	VARIOUS	XXX	15,402	15,402	15,578	15,414		(12)		(12)		15,402			0	3,004	04/25/2035	1.A
31394H-AG-6	FHLMC SERIES 2664 CLASS ZE		09/01/2023	VARIOUS	XXX	140,383	140,383	126,996	139,718		665		665		140,383			0	17,676	08/15/2033	1.A
31394J-Y2-7	FSPC T-58 1A4		09/01/2023	MBS PAYDOWN	XXX	32,257	32,257	30,898	32,128		129		129		32,257			0	1,208	09/25/2043	1.A
31394K-NL-4	FHLMC SERIES 2686 CLASS NZ		09/01/2023	MBS PAYDOWN	XXX	33,112	33,112	30,570	32,689		423		423		33,112			0	1,416	10/15/2023	1.A
31394L-J9-4	FHLMC 2691 ZH		09/01/2023	MBS PAYDOWN	XXX	116,450	116,450	109,731	116,192		258		258		116,450			0	4,258	10/15/2033	1.A
31394L-Z8-8	FHLMC SERIES 2711 CLASS QD		09/15/2023	MBS PAYDOWN	XXX	9,145	9,145	7,851	9,136		9		9		9,145			0	194	11/15/2033	1.A
31394L-ZA-3	FHLMC SERIES 2711 CLASS QV		09/15/2023	MBS PAYDOWN	XXX	21,549	21,549	19,303	21,513		36		36		21,549			0	759	02/15/2033	1.A
31394L-ZD-7	FHLMC SERIES 2711 CLASS SA		09/15/2023	MBS PAYDOWN	XXX	10,082	10,082	8,656	10,073		10		10		10,082			0	214	11/15/2033	1.A
31394L-ZE-5	FHLMC SERIES 2711 CLASS SC		09/15/2023	MBS PAYDOWN	XXX	25,288	25,288	22,652	25,245		42		42		25,288			0	891	02/15/2033	1.A
31394M-R7-7	FHLMC SERIES 2722 CLASS UV		09/15/2023	MBS PAYDOWN	XXX	371,671	371,671	328,297	368,500		3,171		3,171		371,671			0	11,528	08/15/2033	1.A
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		09/01/2023	VARIOUS	XXX	33,550	33,550	32,414	33,496		54		54		33,550			0	(584)	03/25/2036	1.A
31394V-HQ-6	FNMA SERIES 2005-114 CLASS PG		09/01/2023	MBS PAYDOWN	XXX	87,643	87,643	84,757	87,460		183		183		87,643			0	3,246	01/25/2036	1.A
31394V-YH-7	FNMA SERIES 2006-4 CLASS ME		09/01/2023	MBS PAYDOWN	XXX	85,004	85,004	85,668	85,015		(11)		(11)		85,004			0	3,598	02/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		09/01/2023	MBS PAYDOWN	XXX	311,136	311,136	306,113	310,076		1,060		1,060		311,136			0	8,808	03/25/2044	1.A
31395A-DR-3	FHLMC SERIES 2815 CLASS PB		09/27/2023	MBS PAYDOWN	XXX	305,486	305,486	316,713	306,214		(727)		(727)		305,486			0	11,256	06/15/2034	1.A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		09/27/2023	MBS PAYDOWN	XXX	348,739	348,739	353,819	348,919		(180)		(180)		348,739			0	(14,025)	07/15/2034	1.A
31395F-2F-0	FHR 2835 NZ		09/01/2023	MBS PAYDOWN	XXX	41,916	41,916	42,463	41,942		(26)		(26)		41,916			0	1,514	08/15/2034	1.A
31395F-T7-9	FHLMC SERIES 2857 CLASS MG		09/01/2023	MBS PAYDOWN	XXX	15,828	15,828	14,869	15,779		50		50		15,828			0	533	09/15/2034	1.A
31395H-4Z-0	FHLMC SERIES 2866 CLASS DB		09/01/2023	MBS PAYDOWN	XXX	118,004	118,004	120,364	118,076		(72)		(72)		118,004			0	4,710	04/15/2034	1.A
31395H-VM-9	FHR 2896 BZ		09/01/2023	VARIOUS	XXX	13,418	13,418	13,138	13,396		22		22		13,418			0	851	11/15/2034	1.A
31395J-3S-3	FHLMC SERIES 2885 CLASS LZ		09/01/2023	MBS PAYDOWN	XXX	119,523	119,523	119,937	119,523				0		119,523			0	5,055	11/15/2034	1.A
31395J-E8-5	FHLMC SERIES 2882 CLASS AB		09/01/2023	MBS PAYDOWN	XXX	176,303	176,303	186,705	176,806		(503)		(503)		176,303			0	7,012	11/15/2034	1.A
31396F-XA-6	FHR 3081 EZ		09/01/2023	VARIOUS	XXX	4,757	4,757	3,839	4,754		2		2		4,757			0	2,274	12/15/2035	1.A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		09/01/2023	MBS PAYDOWN	XXX	69,627	69,627	67,860	69,574		54		54		69,627			0	2,413	02/15/2036	1.A
31396K-6A-5	FNR 2006-98 B		09/01/2023	MBS PAYDOWN	XXX	472	472	440	471		1		1		472			0	19	10/25/2036	1.A
31396N-HB-5	FHLMC..3136		09/01/2023	MBS PAYDOWN	XXX	36,704	36,704	35,955	36,647		56		56		36,704			0	1,499	04/15/2036	1.A
31396N-SH-0	FHR 3159 TE		09/01/2023	MBS PAYDOWN	XXX	8,628	8,628	8,474	8,622		6		6		8,628			0	318	05/15/2036	1.A
31396P-R6-0	FNR 2007-19 TC		09/01/2023	MBS PAYDOWN	XXX	7,243	7,243	6,953	7,190		52		52		7,243			0	257	03/25/2037	1.A
31396P-SS-1	FNR 2007-7		09/01/2023	MBS PAYDOWN	XXX	12,128	12,128	11,855	12,113		15		15		12,128			0	445	02/25/2037	1.A
31396U-VU-1	FHR 3184 AE		09/01/2023	MBS PAYDOWN	XXX	34,874	34,874	35,986	34,924		(50)		(50)		34,874			0	1,372	07/15/2036	1.A
31396V-ZJ-0	FNR 2007-41 KZ		09/01/2023	MBS PAYDOWN	XXX	5,297	5,297	5,000	5,288		9		9		5,297			0	211	05/25/2037	1.A
31396W-2U-9	FNR 2007-75 ED		09/01/2023	MBS PAYDOWN	XXX	3,446	3,446	3,446	3,446				0		3,446			0	138	08/25/2037	1.A
31396W-3F-1	FNR 2007-75 BZ		09/01/2023	MBS PAYDOWN	XXX	10,302	10,302	8,602	10,196		106		106		10,302			0	344	08/25/2037	1.A
31396W-5Y-8	FNR 2007-78 PE		09/01/2023	MBS PAYDOWN	XXX	93	93	92	93				0		93			0	4	08/25/2037	1.A
31396W-G9-1	FNR 2007-65 GZ		09/01/2023	VARIOUS	XXX	127,706	127,706	110,167	126,743		963		963		127,706			0	61,298	07/25/2037	1.A
31396W-GL-4	FNR 2007-55 PH		09/01/2023	MBS PAYDOWN	XXX	69,447	69,447	70,532	69,494		(47)		(47)		69,447			0	2,643	06/25/2047	1.A
31396W-T4-8	FNR 2007-74 QD		09/01/2023	MBS PAYDOWN	XXX	3,004	3,004	3,086	3,007		(3)		(3)		3,004			0	127	08/25/2037	1.A
31396W-Z4-1	FNR 2007-76 PE		09/01/2023	MBS PAYDOWN	XXX	6,195	6,195	6,367	6,206		(11)		(11)		6,195			0	235	08/25/2037	1.A
31396X-ED-2	FNR 2007-80 TE		09/01/2023	MBS PAYDOWN	XXX	44,101	44,101	43,090	44,077		24		24		44,101			0	1,763	08/25/2037	1.A
31396X-RS-5	FNMA..07-90		09/01/2023	MBS PAYDOWN	XXX	977	977	964	977				0		977			0	39	09/25/2037	1.A
31396Y-UU-4	FNR 2008-11 GT		09/01/2023	MBS PAYDOWN	XXX	55	55	55	55				0		55			0	2	03/25/2038	1.A
31397A-SH-7	FHLMC 3217 PE		09/01/2023	MBS PAYDOWN	XXX	123,645	123,645	126,022	123,751		(106)		(106)		123,645			0	4,702	09/15/2036	1.A
31397B-DP-3	FHR 3210 PE		09/01/2023	MBS PAYDOWN	XXX	100,274	100,274	101,519	100,333		(59)		(59)		100,274			0	4,016	09/15/2036	1.A
31397B-RU-7	FHR 3229 KZ		09/01/2023	VARIOUS	XXX	12,842	12,842	10,388	12,428		415		415		12,842			0	8,495	07/15/2035	1.A
31397E-VT-9	FHRR R010 ZA		09/01/2023	VARIOUS	XXX	27,324	27,324	27,637	27,341		(16)		(16)		27,324			0	2,780	02/15/2037	1.A
31397G-GV-6	FHR 3298 WL		09/01/2023	MBS PAYDOWN	XXX	2,204	2,204	2,220	2,204		(1)		(1)		2,204			0	88	04/15/2037	1.A
31397G-KM-1	FHR 3304 KZ		09/01/2023	MBS PAYDOWN	XXX	2,560	2,560	2,429	2,558		3		3		2,560			0	103	04/15/2037	1.A
31397G-PF-1	FHR 3303 PD		09/01/2023	MBS PAYDOWN	XXX	14,827	14,827	14,114	14,789		37		37		14,827			0	546	04/15/2037	1.A
31397G-SP-6	FHR 3297 ZL		09/01/2023	MBS PAYDOWN	XXX	46,775	46,775	33,164	46,694		81		81		46,775			0	1,546	04/15/2037	1.A
31397H-AA-6	FHLMC 3311 ZL		09/01/2023	MBS PAYDOWN	XXX	1,928	1,928	1,347	1,932		(5)		(5)		1,928			0		05/15/2037	1.A
31397H-B9-8	FHR 3312 HP		09/01/2023	MBS PAYDOWN	XXX	146,239	146,239	136,230	145,431		808		808		146,239			0	5,003	05/15/2037	1.A
31397H-BW-7	FHR3312G6COLLAT		09/01/2023	MBS PAYDOWN	XXX	26,218	26,218	25,406	26,148		70		70		26,218			0	955	05/15/2027	1.A
31397H-SA-7	FHR 3338 AH		09/01/2023	MBS PAYDOWN	XXX	253	253	256	254				0		253			0	10	06/15/2037	1.A
31397J-A6-1	FHR 3336 VZ		09/01/2023	VARIOUS	XXX	1,090	1,090	765	1,093		(3)		(3)		1,090			0	5,235	06/15/2037	1.A
31397J-W4-2	FHR 3349 PE		09/01/2023	MBS PAYDOWN	XXX	25,751	25,751	26,449	25,796		(45)		(45)		25,751			0	979	07/15/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31397K-D4-0	FHR 3355 ZH		09/01/2023	MBS PAYDOWN	XXX	4,764	4,764	3,373	4,840		(76)		(76)		4,764			0	143	08/15/2037	1.A
31397P-RT-9	FHR 3406 B		09/01/2023	MBS PAYDOWN	XXX	1,119	1,119	1,124	1,119				0		1,119			0	45	01/15/2038	1.A
31397Q-G5-1	FNR 2011-18 ZE		09/27/2023	MBS PAYDOWN	XXX	46,211	52,240	47,305	51,490		(5,279)		(5,279)		46,211			0	1,461	03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY		09/01/2023	MBS PAYDOWN	XXX	30,086	30,086	28,366	30,009		77		77		30,086			0	792	03/25/2041	1.A
31397S-VR-2	FNR 2011-39 UZ		09/01/2023	VARIOUS	XXX	26,415	26,415	24,756	26,338		77		77		26,415			0	24,315	05/25/2041	1.A
31397U-EH-8	FNR 2011-47 LW		09/01/2023	MBS PAYDOWN	XXX	45,546	45,546	42,472	45,195		351		351		45,546			0	1,338	06/25/2041	1.A
31397U-K6-5	FNR 2011-65 C		09/01/2023	MBS PAYDOWN	XXX	57,503	57,503	54,459	57,195		308		308		57,503			0	1,665	07/25/2041	1.A
31397U-ZQ-5	FNR 2011-58 HL		09/27/2023	MBS PAYDOWN	XXX	14,409	14,409	13,693	14,376		34		34		14,409			0	386	07/25/2041	1.A
31397W-J7-1	FHR 3474 Z		09/27/2023	VARIOUS	XXX	18,668	18,668	18,164	18,621		46		46		18,668			0	390	07/15/2038	1.A
31397W-X9-1	FHR 3473 AY		09/01/2023	MBS PAYDOWN	XXX	10,941	10,941	10,558	10,918		23		23		10,941			0	360	07/15/2038	1.A
31398F-5A-5	FNR 2009-99 HZ		09/01/2023	VARIOUS	XXX	4,983	4,983	4,887	4,974		9		9		4,983			0	1,247	12/25/2039	1.A
31398F-YE-5	FNR 2009-93 VZ		09/01/2023	VARIOUS	XXX	12,296	12,296	11,540	12,243		53		53		12,296			0	1,653	11/25/2039	1.A
31398G-BZ-1	FNR 2009-102 EZ		09/01/2023	VARIOUS	XXX	3,362	3,362	3,295	3,355		7		7		3,362			0	6,983	12/25/2039	1.A
31398G-KS-7	FNR 2009-114 EZ		09/01/2023	VARIOUS	XXX	8,826	8,826	8,561	8,815		11		11		8,826			0	5,237	01/25/2040	1.A
31398G-MM-8	FNR 2009-115 HZ		09/01/2023	VARIOUS	XXX	2,214	2,214	2,169	2,210		4		4		2,214			0	4,467	01/25/2040	1.A
31398G-PX-1	FNR 2009-108 ZH		09/01/2023	MBS PAYDOWN	XXX	9,254	9,254	8,884	9,228		26		26		9,254			0	308	01/25/2040	1.A
31398G-TW-9	FNR 2009-109 LZ		09/01/2023	MBS PAYDOWN	XXX	2,669	2,669	2,616	2,663		7		7		2,669			0	89	01/25/2040	1.A
31398G-U7-2	FNR 2010-4 GZ		09/01/2023	VARIOUS	XXX	2,336	2,336	2,285	2,332		4		4		2,336			0	4,779	02/25/2040	1.A
31398G-Y4-5	FNR 2010-10 BZ		09/01/2023	MBS PAYDOWN	XXX	14,836	14,836	14,467	14,817		19		19		14,836			0	499	02/25/2040	1.A
31398L-YL-6	FHR 3623 CZ		09/01/2023	VARIOUS	XXX	118,805	118,805	115,296	118,500		305		305		118,805			0	36,075	01/15/2040	1.A
31398L-ZZ-4	FHR 3621 HZ		09/01/2023	VARIOUS	XXX	112,033	112,033	110,123	111,917		115		115		112,033			0	4,298	01/15/2040	1.A
31398M-YC-4	FNR 2010-19 Z		09/01/2023	MBS PAYDOWN	XXX	47,035	47,035	46,238	46,983		51		51		47,035			0	1,560	03/25/2040	1.A
31398M-ZX-7	FNR 2010-23 LZ		09/01/2023	MBS PAYDOWN	XXX	20,385	20,385	20,088	20,360		26		26		20,385			0	680	03/25/2040	1.A
31398N-4W-1	FNR 2010-132 BC		09/25/2023	MBS PAYDOWN	XXX	39,314	39,314	36,636	39,015		299		299		39,314			0	1,058	11/25/2040	1.A
31398S-RK-1	FNR 2010-143 Z		09/01/2023	VARIOUS	XXX	10,605	10,605	10,381	10,599		6		6		10,605			0	32,925	12/25/2040	1.A
31398S-WG-4	FNR 2010-139 HA		09/01/2023	MBS PAYDOWN	XXX	48,549	48,549	45,816	48,458		91		91		48,549			0	1,303	11/25/2040	1.A
31398T-SC-6	FNR 2010-93 KZ		09/01/2023	MBS PAYDOWN	XXX	8,549	8,549	8,135	8,540		9		9		8,549			0	255	08/25/2040	1.A
31398W-3B-8	FHR 3629 CZ		09/01/2023	MBS PAYDOWN	XXX	62,626	62,626	60,690	62,523		103		103		62,626			0	2,009	01/15/2040	1.A
3140FX-EK-4	FN BF0137		09/01/2023	MBS PAYDOWN	XXX	256,545	256,545	251,546	256,348		197		197		256,545			0	8,122	08/01/2056	1.A
3140HR-3B-7	FN BL0793		09/01/2023	MBS PAYDOWN	XXX	82,504	82,504	82,890	82,508		(5)		(5)		82,504			0	2,303	12/01/2038	1.A
3140HR-5R-0	FN BL0855		08/01/2023	MBS PAYDOWN	XXX	1,249,604	1,249,604	1,253,313	1,249,646		(42)		(42)		1,249,604			0	36,521	01/01/2031	1.A
3140HR-5S-8	FN BL0856		09/01/2023	VARIOUS	XXX	20,586,000	20,586,000	20,634,248	20,587,940		(6,352)		(6,352)		20,581,589		4,411	4,411	762,503	02/01/2031	1.A
3140HR-6G-3	FN BL0870		09/01/2023	MBS PAYDOWN	XXX	25,031	25,031	25,539	25,035		(3)		(3)		25,031			0	716	12/01/2048	1.A
3140HR-B3-6	FN BL0057		09/01/2023	MBS PAYDOWN	XXX	15,306	15,306	15,540	15,310		(5)		(5)		15,306			0	409	09/01/2038	1.A
3140HR-B4-4	FN BL0058		09/01/2023	MBS PAYDOWN	XXX	4,990	4,990	5,067	4,992		(1)		(1)		4,990			0	133	09/01/2038	1.A
3140HR-LT-8	FN BL0337		09/01/2023	MBS PAYDOWN	XXX	4,298	4,298	4,383	4,300		(2)		(2)		4,298			0	126	10/01/2038	1.A
3140HR-M6-7	FN BL0380		08/31/2023	MBS PAYDOWN	XXX	1,776,204	1,776,204	1,799,517	1,792,133		(15,928)		(15,928)		1,776,204			0	48,585	10/01/2033	1.A
3140HR-M7-5	FN BL0381		09/27/2023	VARIOUS	XXX	55,521	55,521	55,590	55,495		26		26		55,521			0	1,349	10/01/2028	1.A
3140HR-M8-3	FN BL0382		09/01/2023	MBS PAYDOWN	XXX	55,513	55,513	55,583	55,513				0		55,513			0	1,427	10/01/2028	1.A
3140HR-MS-9	FN BL0368 15/14 .5		09/15/2023	VARIOUS	XXX	10,815	10,815	11,031	10,778		37		37		10,815			0	300	10/01/2033	1.A
3140HR-MZ-3	FN BL0375		09/01/2023	MBS PAYDOWN	XXX	4,677	4,677	4,797	4,679		(2)		(2)		4,677			0	137	10/01/2048	1.A
3140HR-N2-5	FN BL0408		09/01/2023	MBS PAYDOWN	XXX	7,210	7,210	7,287	7,211		(1)		(1)		7,210			0	201	11/01/2038	1.A
3140HR-NZ-2	FN BL0407		09/01/2023	MBS PAYDOWN	XXX	16,993	16,993	17,332	17,004		(12)		(12)		16,993			0	459	11/01/2033	1.A
3140HR-PV-9	FN BL0435		09/01/2023	MBS PAYDOWN	XXX	78,698	78,698	79,141	78,720		(22)		(22)		78,698			0	2,215	06/01/2044	1.A
3140HR-TD-5	FN BL0547		08/31/2023	VARIOUS	XXX	10,933,754	10,933,754	11,046,508	10,945,172		(23,752)		(23,752)		10,921,420		12,334	12,334	278,926	11/01/2025	1.A
3140HR-WP-4	FN BL0653		09/01/2023	MBS PAYDOWN	XXX	14,117	14,117	14,127	14,117				0		14,117			0	387	12/01/2032	1.A
3140HR-WX-7	FN BL0661		09/01/2023	MBS PAYDOWN	XXX	87,304	87,304	87,509	87,314		(10)		(10)		87,304			0	2,345	11/01/2033	1.A
3140HR-YH-0	FN BL0711		09/01/2023	MBS PAYDOWN	XXX	9,318	9,318	9,553	9,327		(9)		(9)		9,318			0	271	11/01/2038	1.A
3140HR-ZK-2	FN BL0745		09/01/2023	MBS PAYDOWN	XXX	31,031	31,031	31,137	31,038		(7)		(7)		31,031			0	871	01/01/2034	1.A
3140HR-ZN-6	FN BL0748		09/01/2023	MBS PAYDOWN	XXX	85,638	85,638	85,932	85,650		(12)		(12)		85,638			0	2,356	01/01/2034	1.A
3140HS-4F-5	FN BL1721		09/01/2023	MBS PAYDOWN	XXX	5,738	5,738	5,856	5,743		(5)		(5)		5,738			0	145	03/01/2031	1.A
3140HS-BH-3	FN BL0939		09/01/2023	MBS PAYDOWN	XXX	6,758	6,758	6,762	6,711		47		47		6,758			0	195	12/01/2036	1.A
3140HS-CA-7	FN BL0964		09/01/2023	MBS PAYDOWN	XXX	8,755	8,755	8,818	8,756		(1)		(1)		8,755			0	250	12/01/2033	1.A
3140HS-CK-5	FN BL0973		09/01/2023	MBS PAYDOWN	XXX	8,699	8,699	8,775	8,702		(3)		(3)		8,699			0	250	12/01/2033	1.A
3140HS-CW-9	FN BL0984		09/01/2023	MBS PAYDOWN	XXX	3,863	3,863	3,884	3,862				0		3,863			0	111	12/01/2048	1.A
3140HS-ED-9	FN BL1031		09/25/2023	MBS PAYDOWN	XXX	12,494	12,494	12,518	12,495				0		12,494			0	340	12/01/2033	1.A
3140HS-HC-8	FN BL1126		09/01/2023	MBS PAYDOWN	XXX	13,779	13,779	13,788	13,778		1		1		13,779			0	370	01/01/2029	1.A
3140HS-HZ-7	FN BL1147		09/01/2023	MBS PAYDOWN	XXX	4,301	4,301	4,415	4,305		(4)		(4)		4,301			0	125	12/01/2033	1.A
3140HS-NV-9	FN BL1303		09/01/2023	MBS PAYDOWN	XXX	5,840	5,840	6,048	5,845		(5)		(5)		5,840			0	187	01/01/2044	1.A
3140HS-NX-5	FN BL1305		09/01/2023	MBS PAYDOWN	XXX	15,496	15,496	15,626	15,501		(5)		(5)		15,496			0	410	01/01/2031	1.A
3140HS-RS-2	FN BL1396		09/01/2023	MBS PAYDOWN	XXX	7,281	7,281	7,467	7,285		(4)		(4)		7,281			0	209	01/01/2039	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140HS-RV-5	FN BL1399		09/01/2023	MBS PAYDOWN	XXX	56,952	56,952	57,281	56,963		(12)		(12)		56,952			0	1,449	01/01/2031	1.A
3140HS-T4-3	FN BL1470		09/01/2023	MBS PAYDOWN	XXX	6,255	6,255	6,478	6,282		(26)		(26)		6,255			0	196	02/01/2049	1.A
3140HS-TL-5	FN BL1454		09/01/2023	MBS PAYDOWN	XXX	24,558	24,558	25,011	24,580		(22)		(22)		24,558			0	640	01/01/2031	1.A
3140HS-U4-1	FN BL1502		09/01/2023	MBS PAYDOWN	XXX	39,116	39,116	39,825	39,139		(23)		(23)		39,116			0	1,064	02/01/2049	1.A
3140HS-X6-3	FN BL1600		09/01/2023	MBS PAYDOWN	XXX	9,209	9,209	9,287	9,213		(3)		(3)		9,209			0	227	03/01/2031	1.A
3140HS-XN-6	FN BL1584		09/01/2023	MBS PAYDOWN	XXX	9,365	9,365	9,464	9,367		(2)		(2)		9,365			0	245	02/01/2034	1.A
3140HT-2V-0	FN BL2587		09/01/2023	MBS PAYDOWN	XXX	4,281	4,281	4,347	4,283		(2)		(2)		4,281			0	113	06/01/2049	1.A
3140HT-GR-4	FN BL2007		09/01/2023	MBS PAYDOWN	XXX	3,267	3,267	3,293	3,268		(1)		(1)		3,267			0	81	04/01/2031	1.A
3140HT-NB-1	FN BL2185		09/01/2023	MBS PAYDOWN	XXX	15,433	15,433	15,751	15,438		(5)		(5)		15,433			0	422	05/01/2049	1.A
3140HT-S6-7	FN BL2340		09/01/2023	MBS PAYDOWN	XXX	3,748	3,748	3,768	3,746		3		3		3,748			0	81	05/01/2029	1.A
3140HT-SB-6	FN BL2313		09/01/2023	MBS PAYDOWN	XXX	18,013	18,013	18,126	18,016		(3)		(3)		18,013			0	407	05/01/2034	1.A
3140HT-UT-4	FN BL2393		09/01/2023	MBS PAYDOWN	XXX	6,111	6,111	6,272	6,117		(6)		(6)		6,111			0	148	05/01/2034	1.A
3140HT-XX-2	FN BL2493		09/01/2023	MBS PAYDOWN	XXX	4,805	4,805	4,904	4,808		(4)		(4)		4,805			0	116	05/01/2034	1.A
3140HU-B7-0	FN BL2761		09/01/2023	MBS PAYDOWN	XXX	13,898	13,898	14,185	13,902		(4)		(4)		13,898			0	369	06/01/2049	1.A
3140HU-B9-6	FN BL2763		09/01/2023	MBS PAYDOWN	XXX	10,114	10,114	10,373	10,118		(4)		(4)		10,114			0	271	06/01/2049	1.A
3140HW-K4-3	FN BL4814		09/01/2023	MBS PAYDOWN	XXX	3,107	3,107	3,220	3,110		(3)		(3)		3,107			0	70	12/01/2039	1.A
3140HW-UD-2	FN BL5079		09/25/2023	MBS PAYDOWN	XXX	64,227	64,227	64,368	64,257		(30)		(30)		64,227			0	1,259	02/01/2040	1.A
3140HY-EA-2	FN BL6428		09/25/2023	MBS PAYDOWN	XXX	6,691	6,691	6,829	6,697		(6)		(6)		6,691			0	117	04/01/2050	1.A
3140J1-V4-7	FN BL8734		09/01/2023	MBS PAYDOWN	XXX	6,666	6,666	6,736	6,668		(3)		(3)		6,666			0	96	11/01/2050	1.A
3140J2-CR-5	FN BL9079		09/25/2023	MBS PAYDOWN	XXX	2,593	2,593	2,685	2,595		(3)		(3)		2,593			0	43	11/01/2050	1.A
3140J6-F2-8	FN BM1984		09/25/2023	MBS PAYDOWN	XXX	991	991	999	991		(1)		(1)		991			0	23	11/01/2047	1.A
3140J8-X5-7	FN BM4299		09/01/2023	MBS PAYDOWN	XXX	32,046	32,046	33,735	32,545		(498)		(498)		32,046			0	(2,045)	03/01/2030	1.A
3140JA-DV-7	FN BM5515		09/01/2023	MBS PAYDOWN	XXX	47,168	47,168	50,451	48,097		(929)		(929)		47,168			0	(3,071)	02/01/2029	1.A
3140LA-3W-3	FN BS0812		09/01/2023	MBS PAYDOWN	XXX	4,379	4,379	4,403	4,379				0		4,379			0	67	02/01/2051	1.A
3140LA-4W-2	FN BS0836		09/01/2023	MBS PAYDOWN	XXX	6,043	6,043	6,123	6,045		(2)		(2)		6,043			0	94	02/01/2051	1.A
3140LA-5G-6	FN BS0846		09/25/2023	SINKING FUND REDEMPTION	XXX	3,722	3,722	3,817	3,723		(1)		(1)		3,722			0	60	02/01/2051	1.A
3140LA-5K-7	FN BS0849		09/25/2023	MBS PAYDOWN	XXX	13,106	13,106	13,377	13,113		(7)		(7)		13,106			0	208	08/01/2050	1.A
3140LA-FN-0	FN BS0172		09/25/2023	SINKING FUND REDEMPTION	XXX	2,804	2,804	2,904	2,805		(1)		(1)		2,804			0	47	01/01/2056	1.A
3140LA-Q9-9	FN BS0479		09/25/2023	SINKING FUND REDEMPTION	XXX	8,017	8,017	8,007	8,006		11		11		8,017			0	123	01/01/2051	1.A
3140LB-NF-6	FN BS1289		09/25/2023	SINKING FUND REDEMPTION	XXX	31,421	31,421	31,519	31,421		(1)		(1)		31,421			0	459	03/01/2051	1.A
3140LB-XN-8	FN BS1584		09/25/2023	SINKING FUND REDEMPTION	XXX	3,306	3,306	3,424	3,309		(2)		(2)		3,306			0	61	04/01/2051	1.A
3140LD-3D-9	FN BS3495		09/01/2023	MBS PAYDOWN	XXX	1,918	1,918	1,949	1,918		(1)		(1)		1,918			0	33	05/01/2039	1.A
3140LD-6N-4	FN BS3576		09/01/2023	MBS PAYDOWN	XXX	57,143	57,143	58,322	57,192		(49)		(49)		57,143			0	956	10/01/2046	1.A
3140LD-C7-2	FN BS2793		09/01/2023	MBS PAYDOWN	XXX	4,329	4,329	4,440	4,331		(3)		(3)		4,329			0	75	10/01/2051	1.A
3140LD-KR-9	FN BS3003		09/01/2023	MBS PAYDOWN	XXX	16,122	16,122	16,454	16,129		(8)		(8)		16,122			0	268	09/01/2051	1.A
3140LD-LZ-0	FN BS3043		09/29/2023	MBS PAYDOWN	XXX	5,096	5,096	5,227	5,100		(4)		(4)		5,096			0	73	09/01/2039	1.A
3140LD-MK-2	FN BS3061		09/01/2023	MBS PAYDOWN	XXX	3,764	3,764	3,898	3,768		(4)		(4)		3,764			0	65	10/01/2051	1.A
3140LD-NJ-4	FN BS3092		09/01/2023	MBS PAYDOWN	XXX	4,551	4,551	4,713	4,556		(5)		(5)		4,551			0	75	09/01/2046	1.A
3140LD-QS-1	FN BS3164		09/01/2023	MBS PAYDOWN	XXX	5,216	5,216	5,324	5,219		(2)		(2)		5,216			0	86	09/01/2051	1.A
3140LD-RL-5	FN BS3190		09/27/2023	MBS PAYDOWN	XXX	28,000	28,000	28,578	28,500		(500)		(500)		28,000			0	526	09/01/2051	1.A
3140LE-6F-9	FN BS4469		09/01/2023	MBS PAYDOWN	XXX	26,418	26,418	26,205	26,405		12		12		26,418			0	402	01/01/2037	1.A
3140LE-EQ-6	FN BS3742		09/27/2023	MBS PAYDOWN	XXX	82,307	82,307	82,979	82,774		(466)		(466)		82,307			0	1,527	12/01/2039	1.A
3140LE-Q7-5	FN BS4077		09/01/2023	MBS PAYDOWN	XXX	4,243	4,243	4,352	4,246		(2)		(2)		4,243			0	75	12/01/2051	1.A
3140LE-RF-6	FN BS4085		09/01/2023	MBS PAYDOWN	XXX	7,552	7,552	7,670	7,556		(4)		(4)		7,552			0	132	12/01/2051	1.A
3140LE-TY-3	FN BS4166		09/01/2023	MBS PAYDOWN	XXX	14,005	14,005	14,075	14,006		(1)		(1)		14,005			0	235	12/01/2039	1.A
3140LE-UN-5	FN BS4188		09/01/2023	MBS PAYDOWN	XXX	37,799	37,799	38,579	37,821		(22)		(22)		37,799			0	641	12/01/2041	1.A
3140LE-V5-3	FN BS4235		09/01/2023	MBS PAYDOWN	XXX	3,006	3,006	3,091	3,009		(3)		(3)		3,006			0	52	12/01/2036	1.A
3140LF-K3-7	FN BS4813		09/01/2023	MBS PAYDOWN	XXX	25,212	25,212	25,732	25,229		(17)		(17)		25,212			0	494	03/01/2052	1.A
3140LF-LC-6	FN BS4822		09/01/2023	MBS PAYDOWN	XXX	14,638	14,638	14,670	14,637		1		1		14,638			0	265	02/01/2052	1.A
3140LF-MS-0	FN BS4868		09/01/2023	MBS PAYDOWN	XXX	12,808	12,808	13,073	12,814		(6)		(6)		12,808			0	253	03/01/2052	1.A
3140LF-TP-9	FN BS5057		09/25/2023	MBS PAYDOWN	XXX	18,782	18,782	18,794	18,791		(9)		(9)		18,782			0	496	06/01/2042	1.A
3140LG-5Z-1	FN BS6263		09/25/2023	MBS PAYDOWN	XXX	6,968	6,968	7,136	6,970		(2)		(2)		6,968			0	210	09/01/2050	1.A
3140LG-NT-5	FN BS5801		09/25/2023	MBS PAYDOWN	XXX	11,453	11,453	11,489	11,455		(2)		(2)		11,453			0	325	08/01/2040	1.A
3140LG-R7-9	FN BS5909		09/01/2023	MBS PAYDOWN	XXX	4,888	4,888	5,013	4,890		(2)		(2)		4,888			0	143	07/01/2052	1.A
3140LG-SJ-2	FN BS5920		09/25/2023	MBS PAYDOWN	XXX	1,197	1,197	1,017			5		5		1,197			0	4	06/01/2052	1.A
3140LG-VC-3	FN BS6010		09/25/2023	MBS PAYDOWN	XXX	492	492	448			1		1		492			0	3	07/01/2039	1.A
3140LG-WG-3	FN BS6046		09/01/2023	MBS PAYDOWN	XXX	6,816	6,816	6,974	6,818		(2)		(2)		6,816			0	209	07/01/2052	1.A
3140LG-X5-6	FN BS6099		09/01/2023	MBS PAYDOWN	XXX	9,693	9,693	9,893	9,697		(4)		(4)		9,693			0	313	10/01/2038	1.A
3140LH-LK-4	FN BS6629		09/25/2023	MBS PAYDOWN	XXX	10,628	10,628	10,768	10,634		(6)		(6)		10,628			0	311	09/01/2052	1.A
3140LH-P3-8	FN BS6741		09/25/2023	MBS PAYDOWN	XXX	7,494	7,494	7,686	7,500		(6)		(6)		7,494			0	237	09/01/2052	1.A
3140LH-Y6-1	FN BS7032		09/01/2023	MBS PAYDOWN	XXX	4,074	4,074	4,125	4,076		(1)		(1)		4,074			0	141	11/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31407-D9-5	FN CA0127		09/01/2023	MBS PAYDOWN	XXX	6,709	6,709	6,974	6,726		(16)		(16)		6,709			0	182	08/01/2047	1.A
31408-AH-8	FN CA0907		09/01/2023	MBS PAYDOWN	XXX	4,329	4,329	4,358	4,331		(2)		(2)		4,329			0	102	12/01/2047	1.A
31408-RK-3	FN CA1389		09/01/2023	MBS PAYDOWN	XXX	5,901	5,901	6,061	5,916		(16)		(16)		5,901			0	181	03/01/2048	1.A
31408-WZ-4	FN CA1563		09/01/2023	MBS PAYDOWN	XXX	1,715	1,715	1,761	1,719		(4)		(4)		1,715			0	54	04/01/2048	1.A
31410N-Q3-9	FN CB3173		09/25/2023	MBS PAYDOWN	XXX	757,085	757,085	685,204	749,871		7,214		7,214		757,085			0	17,041	03/01/2052	1.A
31410N-VY-5	FN CB3330		09/01/2023	MBS PAYDOWN	XXX	26,373	26,373	23,423	26,237		136		136		26,373			0	633	04/01/2052	1.A
31410P-FZ-5	FN CB3783		09/01/2023	MBS PAYDOWN	XXX	10,815	10,815	10,533			6		6		10,815			0	153	06/01/2052	1.A
31410S-AM-3	FN CB6311		09/01/2023	MBS PAYDOWN	XXX	15,135	15,135	14,990			1		1		15,135			0	166	05/01/2053	1.A
3140XL-F5-2	FN FS4687		09/01/2023	MBS PAYDOWN	XXX	31,591	31,591	31,616					0		31,591			0	218	05/01/2053	1.A
31413J-B4-5	FN 6.075 946559		09/01/2023	MBS PAYDOWN	XXX	143	143	144	143				0		143			0	4	09/01/2037	1.A
31418A-TT-5	FNMA CONV LONG TERM 30YR - JUMBO-C		09/01/2023	MBS PAYDOWN	XXX	8,113	8,113	8,040	8,109		3		3		8,113			0	167	06/01/2043	1.A
31418A-VT-2	FN MA1525		09/01/2023	MBS PAYDOWN	XXX	4,302	4,302	4,430	4,308		(6)		(6)		4,302			0	103	08/01/2043	1.A
31418C-3J-1	FN MA3500		09/27/2023	MBS PAYDOWN	XXX	4,465	4,465	4,441	4,456		9		9		4,465			0	86	10/01/2048	1.A
31418C-4D-3	FN MA3519		09/01/2023	MBS PAYDOWN	XXX	3,123	3,123	3,163	3,126		(3)		(3)		3,123			0	82	11/01/2038	1.A
31418C-5E-0	FNMA 20YR		09/01/2023	MBS PAYDOWN	XXX	5,032	5,032	5,096	5,037		(5)		(5)		5,032			0	135	12/01/2038	1.A
31418C-AF-1	FNMA 30 YR		09/01/2023	MBS PAYDOWN	XXX	18,525	18,525	19,215	18,558		(33)		(33)		18,525			0	371	08/01/2046	1.A
31418C-EQ-3	FN MA2842		09/27/2023	MBS PAYDOWN	XXX	73,732	73,732	73,672	73,622		110		110		73,732			0	339	11/01/2046	1.A
31418C-YT-5	FN MA3421		09/01/2023	MBS PAYDOWN	XXX	8,768	8,768	8,738	8,766		2		2		8,768			0	209	07/01/2048	1.A
31418C-ZL-1	FN MA3446		09/01/2023	MBS PAYDOWN	XXX	20,921	20,921	20,863	20,918		3		3		20,921			0	508	08/01/2048	1.A
31418D-KJ-0	FN MA3896		09/01/2023	MBS PAYDOWN	XXX	7,809	7,809	7,899	7,817		(7)		(7)		7,809			0	130	01/01/2035	1.A
31418D-LL-4	FN MA3930		09/01/2023	MBS PAYDOWN	XXX	7,134	7,134	7,217	7,141		(6)		(6)		7,134			0	117	01/01/2035	1.A
31418D-MD-1	FN MA3955		09/01/2023	MBS PAYDOWN	XXX	11,468	11,468	11,774	11,493		(25)		(25)		11,468			0	189	03/01/2035	1.A
31418D-NA-6	FN MA3984		09/01/2023	MBS PAYDOWN	XXX	12,177	12,177	12,502	12,205		(28)		(28)		12,177			0	203	03/01/2035	1.A
31418E-CS-7	FN MA4580		09/01/2023	MBS PAYDOWN	XXX	112,166	112,166	111,520	112,138		28		28		112,166			0	2,625	04/01/2052	1.A
31418E-D8-0	FN MA4626		09/01/2023	MBS PAYDOWN	XXX	793,130	793,130	790,333	793,027		103		103		793,130			0	21,067	06/01/2052	1.A
31418E-KV-1	FN MA4807		09/25/2023	MBS PAYDOWN	XXX	395,938	581,807	580,501	580,430		(184,491)		(184,491)		395,938			0	44,439	10/01/2052	1.A
3142AC-D2-2	FR WA4820		09/25/2023	MBS PAYDOWN	XXX	27,367	27,367	23,863			132		132		27,367			0	526	01/01/2053	1.A
35563C-AA-6	FMMHR 2015-R1 1A		09/28/2023	VARIOUS	XXX	658,110	658,110	716,152	659,078		(967)		(967)		658,110			0	17,702	11/25/2055	1.A
35563C-AD-0	FMMHR 2015-R1 B1		09/25/2023	SINKING FUND REDEMPTION	XXX	1,726	1,726	1,788	1,727		(1)		(1)		1,726			0	50	11/25/2055	1.A
35563C-AJ-7	FMMHR 2015-R1 2A		09/28/2023	SINKING FUND REDEMPTION	XXX	88,189	88,189	92,450	88,283		(95)		(95)		88,189			0	2,371	10/25/2052	1.B
35563C-AM-0	FMMHR 2015-R1 B2		09/28/2023	SINKING FUND REDEMPTION	XXX	39,535	39,535	42,648	39,586		(51)		(51)		39,535			0	1,145	10/25/2052	1.A
35563C-AS-7	FMMHR 2015-R1 A3		09/28/2023	VARIOUS	XXX	435,747	435,747	491,578	437,533		(1,786)		(1,786)		435,747			0	13,178	11/25/2052	1.B
35563C-AV-0	FMMHR 2015-R1 B3		09/28/2023	VARIOUS	XXX	107,819	107,819	117,241	108,034		(214)		(214)		107,819			0	3,467	11/25/2052	1.A
35563C-AY-4	FMMHR 2015-R1 C3		09/25/2023	SINKING FUND REDEMPTION	XXX	19,642	19,642	19,642	19,642				0		19,642			0	824	11/25/2052	5.B GI
35563P-E4-7	SCRT 2022-2 MB		08/25/2023	VARIOUS	XXX	12,832	12,832	10,108	12,756		75		75		12,832			0	412	04/25/2058	1.A
35563P-GH-6	SCRT 2018-3 MB		08/25/2023	VARIOUS	XXX	8,671	8,671	8,187	8,639		32		32		8,671			0	1,631	08/25/2057	1.A
35563P-HB-8	SCRT 2018-4 HB		09/19/2023	PRIOR YEAR INCOME	XXX								0					0	1,525	11/01/2057	1.A
35563P-HG-7	SCRT 2018-4 MB		08/25/2023	VARIOUS	XXX	44,699	44,699	40,230	44,478		221		221		44,699			0	2,022	11/01/2057	1.A
357172-VA-0	FMTSCD 6.08 8/1/2026		08/01/2023	VARIOUS	XXX	60,000	60,000	60,000	60,000				0		60,000			0	3,648	08/01/2026	1.A FE
358266-CA-0	FRESNO COUNTY CALIFORNIA PENSION		08/15/2023	MATURITY	XXX	5,000,000	5,000,000	1,734,150	4,832,989		167,011		167,011		5,000,000			0		08/15/2023	1.E FE
36202C-YS-6	GNMA 2 POOL 002521		09/01/2023	MBS PAYDOWN	XXX	154	154	152	154				0		154			0	7	12/20/2027	1.A
36206M-4C-8	GNMA POOL 415819		09/30/2023	MBS PAYDOWN	XXX	403	403	402	402				0		403			0	24	12/15/2025	1.A
3622AA-HH-0	G2 784832		09/01/2023	MBS PAYDOWN	XXX	19,765	19,765	21,008	19,923		(158)		(158)		19,765			0	(682)	10/20/2045	1.A
38018P-AA-2	GO PIB 2002A-74514LGL5 ASSURED - C		09/11/2023	SINKING FUND REDEMPTION	XXX	373,341	373,341	395,737			(897)		(897)		373,341			0	24,365	07/01/2029	1.F
38373M-4H-0	GNR 2008-90 Z		09/01/2023	MBS PAYDOWN	XXX	15,754	15,754	10,082	15,963		(209)		(209)		15,754			0	509	12/16/2050	1.A
38373M-BT-6	GNMA SERIES 2002-26 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	8,410	8,410	7,584	8,305		105		105		8,410			0	389	03/16/2042	1.A
38373M-H7-8	GNR 2007-46 Z		09/01/2023	MBS PAYDOWN	XXX	5,781	5,781	3,726	5,736		46		46		5,781			0	151	06/16/2049	1.A
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	17,676	17,676	15,792	17,654		22		22		17,676			0	612	09/16/2044	1.A
38373M-JR-2	GNMA SERIES 2003-96 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	12,630	12,630	12,091	12,615		15		15		12,630			0	501	01/16/2047	1.A
38373M-KV-1	GNMA SERIES 2004-10 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	11,601	11,601	10,339	11,511		90		90		11,601			0	434	01/16/2044	1.A
38373M-NV-8	GNR 2005-9 Z		09/01/2023	MBS PAYDOWN	XXX	4,190	4,190	3,253	4,166		24		24		4,190			0	130	01/16/2045	1.A
38373M-P6-1	GNR 2007-77 E		09/01/2023	MBS PAYDOWN	XXX	19,416	19,416	19,416					0		19,416			0	443	09/01/2024	1.A
38373M-S6-8	GNR 2008-28 Z		09/01/2023	MBS PAYDOWN	XXX	13,621	13,621	8,853	13,422		199		199		13,621			0	377	10/16/2049	1.A
38373M-V7-2	GNR 2008-45 Z		09/01/2023	MBS PAYDOWN	XXX	5,411	5,411	4,503	5,312		99		99		5,411			0	192	02/16/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
38373W-U9-7	GNMA SERIES 2002-32 CLASS PG		09/01/2023	MBS PAYDOWN	XXX	34,708	34,708	34,185	34,671		37		37		34,708			0	1,409	05/20/2032	1.A
38373Y-6Z-2	GNMA SERIES 2003-16 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	25,361	25,361	23,657	25,324		37		37		25,361			0	960	02/16/2044	1.A
38373Y-D9-2	GNMA SERIES 2003-4 CLASS MZ		09/01/2023	MBS PAYDOWN	XXX	141,356	141,356	129,959	141,038		318		318		141,356			0	5,083	01/20/2033	1.A
38374B-5J-8	GNMA SERIES 2003-79 CLASS PZ		09/01/2023	MBS PAYDOWN	XXX	372,565	372,565	326,926	371,374		1,191		1,191		372,565			0	13,639	09/20/2033	1.A
38374B-6R-9	GNMA SERIES 2003-73 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	9,959	9,959	7,766	9,908		50		50		9,959			0	309	08/16/2043	1.A
38374B-KJ-1	GNMA SERIES 2003-60 CLASS CE		09/27/2023	MBS PAYDOWN	XXX	99,923	99,923	87,376	99,355		568		568		99,923			0	3,076	07/16/2033	1.A
38374B-ZY-2	GNMA SERIES 2003-71 CLASS PC		09/01/2023	MBS PAYDOWN	XXX	121,612	121,612	106,991	120,972		640		640		121,612			0	4,089	08/20/2033	1.A
38374D-ES-4	GNR 2006-33 PC		09/01/2023	MBS PAYDOWN	XXX	48,821	48,821	49,275	48,835		(14)		(14)		48,821			0	1,956	07/20/2036	1.A
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		09/01/2023	MBS PAYDOWN	XXX	180,474	180,474	177,570	180,306		168		168		180,474			0	6,614	11/16/2033	1.A
38374F-DU-5	GNMA SERIES 2004-12 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	41,898	41,898	39,148	41,833		64		64		41,898			0	1,559	03/16/2046	1.A
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		09/01/2023	MBS PAYDOWN	XXX	47,112	47,112	37,248	46,815		298		298		47,112			0	1,423	02/16/2034	1.A
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC		09/01/2023	MBS PAYDOWN	XXX	122,008	122,008	106,985	121,592		415		415		122,008			0	4,059	03/16/2034	1.A
38374G-CG-5	GNMA SERIES 2004-23 CLASS Z		09/01/2023	MBS PAYDOWN	XXX	26,683	26,683	26,430	26,677		6		6		26,683			0	1,025	03/16/2044	1.A
38374M-6Z-7	GNMA 2006-35 TH		09/01/2023	MBS PAYDOWN	XXX	38,243	38,243	38,643	38,254		(12)		(12)		38,243			0	1,539	07/20/2036	1.A
38374N-GP-6	GNMA 2006-27 QD		09/01/2023	MBS PAYDOWN	XXX	33,720	33,720	33,969	33,728		(7)		(7)		33,720			0	1,351	06/20/2036	1.A
38374N-JZ-1	GNR 2006-42 Z		09/01/2023	MBS PAYDOWN	XXX	11,191	11,191	7,406	11,086		105		105		11,191			0	299	02/16/2048	1.A
38374N-PA-9	GNR 2006-38 GK		09/01/2023	MBS PAYDOWN	XXX	61,438	61,438	61,956	61,450		(12)		(12)		61,438			0	2,464	08/20/2036	1.A
38374N-SS-7	GNR 2006-52 PH		09/01/2023	MBS PAYDOWN	XXX	55,081	55,081	55,013	55,075		6		6		55,081			0	2,080	09/20/2036	1.A
38376F-4B-5	GNR 2009-81 PZ		09/01/2023	MBS PAYDOWN	XXX	82,790	82,790	82,878	82,790				0		82,790			0	3,051	09/16/2039	1.A
38376G-SJ-0	GNR 2010-83 Z		09/01/2023	MBS PAYDOWN	XXX	19,149	19,149	16,833	20,011		(862)		(862)		19,149			0	549	01/16/2052	1.A
38376G-UP-3	GNR 2010-100 Z		09/01/2023	MBS PAYDOWN	XXX	15,233	15,233	13,434	15,550		(317)		(317)		15,233			0	437	07/16/2050	1.A
38376G-VS-6	GNR 2010-123 Z		09/01/2023	MBS PAYDOWN	XXX	12,267	12,267	10,407	12,222		45		45		12,267			0	319	05/16/2051	1.A
38376G-XC-9	GNR 2010-141 Z		09/29/2023	MBS PAYDOWN	XXX	8,179	8,179	7,325	8,088		90		90		8,179			0	235	09/16/2050	1.A
38376T-6Z-0	GNR 2016-179 Z		09/01/2023	MBS PAYDOWN	XXX	157,139	157,139	148,776	156,711		428		428		157,139			0	3,162	12/20/2046	1.A
38378K-2A-6	GNR 2013-140 AG		09/01/2023	MBS PAYDOWN	XXX	17,328	17,328	17,328	17,328				0		17,328			0	396	09/16/2053	1.A
38378N-P8-0	GNMA..2014-48-D		09/01/2023	MBS PAYDOWN	XXX	11,330	11,330	10,547	11,315		15		15		11,330			0	253	03/16/2049	1.A
38378U-RP-4	GNR 2013-160 ZC		09/01/2023	MBS PAYDOWN	XXX	256,787	257,862	194,846	254,629		2,158		2,158		256,787			0	4,226	10/16/2043	1.A
38378W-MX-8	GNR 2013-113 AZ		09/01/2023	MBS PAYDOWN	XXX	73,748	73,748	67,050	73,530		218		218		73,748			0	1,433	08/20/2043	1.A
38378Y-BU-2	GNR 2013-167 HZ		09/28/2023	MBS PAYDOWN	XXX	257,350	257,350	195,606	254,221		3,129		3,129		257,350			0	4,226	11/16/2043	1.A
38379F-3Y-3	GNR 2015-185 NZ		09/20/2023	MBS PAYDOWN	XXX	47,251	47,251	47,251	47,251				0		47,251			0	1,074	05/20/2045	1.A
38379L-M8-6	GNR 2015-76 AZ		09/01/2023	MBS PAYDOWN	XXX	47,508	47,508	47,409	47,501		7		7		47,508			0	1,210	05/20/2045	1.A
38379T-FX-2	GNMA..15-182		09/01/2023	MBS PAYDOWN	XXX	7,622	7,622	7,613	7,622		1		1		7,622			0	152	12/20/2045	1.A
38379W-BZ-4	GNR 2016-53 HZ		09/01/2023	MBS PAYDOWN	XXX	76,479	76,479	75,688	76,415		64		64		76,479			0	1,513	04/20/2046	1.A
38380A-LP-0	GNR 2016-116 AZ		09/01/2023	MBS PAYDOWN	XXX	43,088	43,088	39,075	42,969		120		120		43,088			0	892	09/20/2046	1.A
38380B-C3-7	GNR 2016-156 AZ		09/01/2023	MBS PAYDOWN	XXX	244,877	244,877	233,575	244,335		542		542		244,877			0	4,966	11/20/2046	1.A
38380K-ZQ-1	GNR 2018-22 LZ		09/01/2023	MBS PAYDOWN	XXX	39,122	39,122	34,351	38,981		141		141		39,122			0	763	02/20/2048	1.A
392274-2B-1	FL ORLANDO AVIATION 2019		07/20/2023	VARIOUS	XXX	1,975,760	2,000,000	2,241,300	2,169,716		(9,634)	169,282	(178,916)		1,990,800		(15,040)	(15,040)	65,111	10/01/2037	1.D FE
392274-2D-7	FL ORLANDO AVIATION 2019		07/20/2023	VARIOUS	XXX	1,979,440	2,000,000	2,224,560	2,158,152		(8,952)	185,941	(194,893)		1,963,260		16,180	16,180	65,111	10/01/2039	1.D FE
392274-2E-5	FL ORLANDO AVIATION 2019		07/20/2023	VARIOUS	XXX	4,172,480	4,000,000	4,840,120	4,769,384		(9,702)	587,442	(597,144)		4,172,240		240	240	162,778	10/01/2044	1.D FE
455719-BB-9	INDIO CA REDEV AGY TAX ALLOCAT		09/07/2023	VARIOUS	XXX	4,479,068	4,320,000	5,056,214	4,844,794		(15,985)	197,424	(213,409)		4,631,386		(152,318)	(152,318)	293,348	08/15/2033	1.D FE
47232X-AA-6	JMHT 2010-SILL A		09/11/2023	SINKING FUND REDEMPTION	XXX	52,022	52,022	50,911	51,917		105		105		52,022			0	2,335	06/10/2055	1.G FE
51766C-AA-8	LAVMFH 4.10 07/01/2039		09/26/2023	SINKING FUND REDEMPTION	XXX	82,378	82,378	82,378	82,378				0		82,378			0	2,234	07/01/2039	1.A FE
542411-JM-6	CA LONG BEACH CCD 2008A		09/12/2023	VARIOUS	XXX	6,166,695	8,830,000	5,597,160	6,643,554		30,311	349,466	(319,155)		6,324,399		(157,704)	(157,704)		06/01/2033	1.C FE
542433-ND-5	LONSCD 5.914 8/1/2025		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,210,000	1,210,000	1,210,000	1,210,000				0		1,210,000			0	71,559	08/01/2025	1.D FE
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A		08/01/2023	SINKING FUND REDEMPTION	XXX	103,628	103,628	103,628	103,628				0		103,628			0	14,885	02/01/2029	1.A
564538-CV-6	CA MANTECA USD 2006		09/13/2023	VARIOUS	XXX	3,517,841	5,425,000	3,192,613	3,849,458		19,050	274,445	(255,395)		3,594,063		(76,221)	(76,221)		08/01/2034	2.B FE
56781R-JX-6	CA MARIN CCD 2016B-1		08/17/2023	VARIOUS	XXX	2,171,575	2,500,000	2,500,000	2,500,000			226,558	(226,558)		2,273,443		(101,868)	(101,868)	106,400	08/01/2038	1.A FE
57429L-AM-8	MD BWI AIRPORT CFC 2002		07/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	95,000	95,000	115,135	104,562		(114)		(114)		104,448		(9,448)	(9,448)	6,318	07/01/2032	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
575579-ZR-1	MA MASS BAY TRANSPORT AUTH 2016A		07/11/2023	VARIOUS	XXX	18,147,639	24,820,000	16,962,318	19,976,957		85,205	1,546,690	(1,461,485)		18,515,472		(367,832)	(367,832)		07/01/2031	1.B FE
575579-ZS-9	MA MASS BAY TRANSPORT AUTH 2016A		09/08/2023	BANK OF AMERICA	XXX	5,201,450	7,500,000	5,361,450	5,321,622		39,828		39,828		5,361,450		(160,000)	(160,000)		07/01/2032	1.B FE
57586N-3A-7	MASSACHUSETTS MFA 2018C		09/07/2023	VARIOUS	XXX	1,535,310	1,655,000	1,655,000	1,655,000			68,865	(68,865)		1,586,135		(50,825)	(50,825)	58,337	12/01/2033	1.C FE
575898-CS-8	MASTRN 6.202 7/1/2031		07/03/2023	VARIOUS	XXX	395,000	395,000	395,000	395,000				0		395,000			0	24,498	07/01/2031	1.F FE
59334N-CU-4	FL MIAMI CHILDRENS HOSP 2013		08/01/2023	SINKING FUND REDEMPTION	XXX	840,000	840,000	841,252	840,095		(95)		(95)		840,000			0	42,000	08/01/2025	1.F FE
594610-8C-4	MI STATE GO 2012A		07/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	310,000	310,000	319,787	310,000				0		310,000			0	6,214	05/15/2026	1.B FE
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C		09/12/2023	VARIOUS	XXX	730,656	935,000	935,000	935,000			131,732	(131,732)		803,268		(72,612)	(72,612)	24,778	11/01/2044	1.B FE
610758-AA-2	MONROE CNTY N Y INDL DEV AGY		09/28/2023	SINKING FUND REDEMPTION	XXX	27,072	27,072	27,072	27,072				0		27,072			0	1,005	11/01/2040	1.A FE
611191-AA-5	MHAMFH 2.07 01/01/2039		09/26/2023	MBS PAYDOWN	XXX	10,017	10,017	10,017	10,017				0		10,017			0	139	01/01/2039	1.A FE
63607V-AB-2	NATIONAL FIN AUTH N H FED LEAS		07/05/2023	VARIOUS	XXX	15,000	15,000	15,000	15,000				0		15,000			0	491	10/01/2037	2.B FE
641279-MU-5	NV - NEVADA HOUSING DIVISION		09/12/2023	VARIOUS	XXX	601,232	780,000	780,000	780,000			87,742	(87,742)		692,258		(91,026)	(91,026)	25,636	10/01/2049	1.B FE
641279-NS-9	NV ST HSG DIV 2019B		09/12/2023	VARIOUS	XXX	2,040,621	2,515,000	2,515,000	2,515,000			167,549	(167,549)		2,347,451		(306,830)	(306,830)	71,887	10/01/2039	1.B FE
641279-NT-7	NV ST HSG DIV 2019B		09/12/2023	VARIOUS	XXX	718,754	910,000	910,000	910,000			61,607	(61,607)		848,393		(129,639)	(129,639)	28,589	10/01/2044	1.B FE
647201-FV-9	NM NEW MEXICO MTGE FIN AGCY 2019C		09/12/2023	VARIOUS	XXX	797,453	935,000	935,000	935,000			69,340	(69,340)		865,660		(68,207)	(68,207)	37,640	07/01/2039	1.A FE
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C		07/03/2023	VARIOUS	XXX	5,000	5,000	52,554	52,554			47,903	(47,903)		4,651		349	349	180	07/01/2044	1.A FE
64972E-CZ-0	NYC		07/19/2023	VARIOUS	XXX	909,159	940,000	940,000	940,000			53,307	(53,307)		886,693		22,466	22,466	25,966	11/01/2039	1.C FE
64972E-HJ-1	NY NYC HDC 2019		07/17/2023	VARIOUS	XXX	1,080,000	1,080,000	1,080,000	1,080,000				0		1,080,000			0	17,677	11/01/2039	1.C FE
649902-2E-2	NY DORM-TXB-H-GEN PUR		07/28/2023	VARIOUS	XXX	2,245,877	2,215,000	2,792,628	2,530,189		(19,051)	237,308	(256,359)		2,273,830		(27,953)	(27,953)	102,833	03/15/2033	1.B FE
649907-UA-8	NY DASNY SUNY DORMS 2013A		07/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	266,130	250,990		(990)		(990)		250,000			0	12,500	07/01/2026	1.E FE
64990C-ZW-4	NY NEW YORK UNIV 2017B		07/27/2023	VARIOUS	XXX	5,690,640	6,550,000	6,550,000	6,550,000			614,652	(614,652)		5,935,348		(244,708)	(244,708)	283,691	07/01/2039	1.D FE
64990F-Z4-9	NY DASNY PIT 2022B		07/28/2023	VARIOUS	XXX	1,330,965	1,500,000	1,500,000	1,500,000			144,660	(144,660)		1,355,340		(24,375)	(24,375)	50,679	03/15/2035	1.B
64990F-Z5-6	NY DASNY PIT 2022B		07/28/2023	VARIOUS	XXX	2,034,235	2,300,000	2,300,000	2,300,000			229,287	(229,287)		2,070,713		(36,478)	(36,478)	80,735	03/15/2037	1.B FE
64990G-JY-9	NY DORM AUTH NYU 2018B-1		07/27/2023	VARIOUS	XXX	5,337,720	6,000,000	6,006,433	6,005,553		(93)	424,380	(424,473)		5,581,080		(243,360)	(243,360)	279,110	07/01/2044	1.D FE
650035-VB-1	NEW YORK ST URBAN DEV CORP REV		09/27/2023	BANK OF AMERICA	XXX	2,334,264	2,330,000	3,009,672	2,774,250		(32,927)		(32,927)		2,741,323		(407,059)	(407,059)	141,315	03/15/2040	1.B FE
672325-F7-7	CA OAKLAND USD 2017D		07/12/2023	VARIOUS	XXX	2,490,978	2,710,000	2,710,000	2,710,000			187,830	(187,830)		2,522,170		(31,192)	(31,192)	96,955	08/01/2030	1.G FE
672325-G3-5	CA OAKLAND USD 2017D		08/17/2023	VARIOUS	XXX	1,749,120	2,000,000	2,000,000	2,000,000			181,040	(181,040)		1,818,960		(69,840)	(69,840)	83,494	08/01/2034	1.G FE
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B		09/12/2023	VARIOUS	XXX	799,980	995,000	995,000	995,000			139,111	(139,111)		855,889		(55,909)	(55,909)	33,954	09/01/2044	1.A FE
678535-4B-8	OK OKLAHOMA CITY AIR AMT		07/20/2023	VARIOUS	XXX	2,073,480	2,000,000	2,158,440	2,135,223		(2,575)	50,008	(52,583)		2,082,640		(9,160)	(9,160)	106,389	07/01/2038	1.E FE
678535-4C-6	OK OKLAHOMA CITY AIR AMT		07/20/2023	VARIOUS	XXX	1,031,340	1,000,000	1,071,790	1,064,484		(810)	33,464	(34,274)		1,030,210		1,130	1,130	53,194	07/01/2043	1.E FE
70870E-DU-0	PA HARRISBURG PKG JNR CNTY/A 2013C		07/19/2023	BANK OF AMERICA	XXX	347,945	530,000	261,661	332,630		7,919		7,919		340,549		7,396	7,396		01/01/2034	1.C FE
74526Q-LS-9	PR ELECTRIC POWER AUTH SERIES UU		07/01/2023	MATURITY	XXX	2,500,000	2,500,000	2,474,750	2,498,072		1,928		1,928		2,500,000			0	125,000	07/01/2023	1.E FE
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T		09/01/2023	SINKING FUND REDEMPTION	XXX	160,000	160,000	183,000	160,956		(956)		(956)		160,000			0	10,019	09/01/2031	2.B FE
777849-SV-3	CA ROSEVILLE JT UHSD 2018		07/19/2023	JPMORGAN SECURITIES INC	XXX	1,162,157	1,630,000	949,817	1,115,190		24,809		24,809		1,139,999		22,158	22,158		08/01/2032	1.D FE
777849-SX-9	CA ROSEVILLE JT UHSD 2018		07/19/2023	HILL	XXX	1,311,583	2,030,000	1,072,896	1,265,717		29,004		29,004		1,294,721		16,862	16,862		08/01/2034	1.D FE
777849-TB-6	CA ROSEVILLE JT UHSD 2018		07/19/2023	RBC DAIN RAUSCHER	XXX	989,910	1,895,000	820,270	975,015		23,374		23,374		998,389		(8,478)	(8,478)		08/01/2038	1.D FE
777849-TE-0	CA ROSEVILLE JT UHSD 2018		07/19/2023	CITIGROUP GLOBAL MARKETS	XXX	1,864,926	4,135,000	1,543,844	1,841,658		45,074		45,074		1,886,732		(21,806)	(21,806)		08/01/2041	1.D FE
777849-TF-7	CA ROSEVILLE JT UHSD 2018		07/19/2023	CITIGROUP GLOBAL MARKETS	XXX	1,896,710	4,420,000	1,572,680	1,877,545		46,161		46,161		1,923,706		(26,995)	(26,995)		08/01/2042	1.D FE
777849-TG-5	CA ROSEVILLE JT UHSD 2018		07/19/2023	CITIGROUP GLOBAL MARKETS	XXX	1,632,960	4,000,000	1,359,080	1,623,181		39,997		39,997		1,663,178		(30,218)	(30,218)		08/01/2043	1.D FE
79165B-AB-6	STLMFH 2.22 12/01/2038		09/26/2023	SINKING FUND REDEMPTION	XXX	60,373	60,373	60,373	60,373				0		60,373			0	951	12/01/2038	1.A
79307T-CY-4	MN ST PAUL SALES TAX 2019A		09/07/2023	VARIOUS	XXX	1,634,568	1,850,000	1,850,000	1,850,000			149,536	(149,536)		1,700,465		(65,897)	(65,897)	59,532	11/01/2032	1.D FE
796711-VC-0	CA SAN BERNARDINO CITY USD 2012A		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	300,000	300,000	291,408	294,629		256		256		294,885		5,115	5,115	15,000	08/01/2032	1.E FE
79730W-BW-9	CA SAN DIEGO REDEV 2017B		08/17/2023	VARIOUS	XXX	5,819,715	6,750,000	6,562,148	6,608,529		3,744	588,168	(584,424)		6,024,105		(204,390)	(204,390)	262,500	09/01/2036	1.C FE
797355-5X-8	SAN DIEGO CA UNIF SCH DIST		07/19/2023	VARIOUS	XXX	7,958,720	8,000,000	7,920,000	7,925,622		841	28,542	(27,701)		7,897,920		60,800	60,800	337,778	07/01/2047	1.C FE
797355-N2-6	SAN DIEGO CALIF UNI SCH DIST		08/22/2023	UBS SECURITIES LLC	XXX	1,194,650	2,500,000	1,087,525	1,311,627		31,666		31,666		1,343,293		(148,643)	(148,643)		07/01/2040	1.D FE
797398-EJ-9	SDAGFAC 6.029 8/15/2026		08/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	723,375	741,892		1,263		1,263		743,154		6,846	6,846	45,218	08/15/2026	1.A FE
79765P-DW-0	SFOMFH 2.55 07/01/2039		09/26/2023	MBS PAYDOWN	XXX	4,186	4,186	3,464	4,154		32		32		4,186			0	71	07/01/2039	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
79766D-MA-4	CA SAN FRANCISCO AIR AMT 2019A		07/20/2023	VARIOUS	XXX	6,242,340	6,000,000	6,697,020	6,630,874		(7,673)	402,041	(409,714)		6,221,160		21,180	21,180	219,167	05/01/2044	1.E FE
79766D-NR-6	CA SAN FRAN AIR FUEL CO 2019		07/20/2023	VARIOUS	XXX	520,745	500,000	568,240	544,194		(2,796)	18,388	(21,184)		523,010		(2,265)	(2,265)	26,597	01/01/2039	1.E FE
79766D-NS-4	CA SAN FRAN AIR FUEL CO 2019		07/20/2023	VARIOUS	XXX	569,817	550,000	622,600	597,057		(2,973)	20,726	(23,699)		573,359		(3,542)	(3,542)	29,257	01/01/2040	1.E FE
798170-AN-6	CA SAN JOSE REDEV AGENCY 2017AT		07/12/2023	VARIOUS	XXX	5,687,936	6,400,000	6,253,056	6,296,797		4,006	605,635	(601,629)		5,695,168		(7,232)	(7,232)	205,800	08/01/2034	1.C FE
822155-AA-5	SHBDEV 2.21 06/01/2038		09/01/2023	SINKING FUND REDEMPTION	XXX	5,219	5,219	5,219	5,219				0		5,219			0	79	06/01/2038	1.A FE
86212X-AG-5	STR 2023-1A A2		09/20/2023	MBS PAYDOWN	XXX	7,000	7,000	6,999			25		25		7,000			0	108	05/20/2053	1.E
87638Q-RE-1	TX HENDRICK MED CENTER 2021		08/17/2023	VARIOUS	XXX	686,178	900,000	721,980	728,584		5,137	19,160	(14,023)		714,561		(28,383)	(28,383)	23,748	09/01/2033	1.E FE
87638Q-RG-6	TX HENDRICK MED CENTER 2021		08/17/2023	VARIOUS	XXX	916,141	1,230,000	960,224	968,169		6,176	16,950	(10,774)		957,395		(41,254)	(41,254)	34,988	09/01/2035	1.E FE
880461-C7-1	TN TENNESSEE HSG DEV AUTH 2019		09/12/2023	VARIOUS	XXX	2,165,787	2,780,000	2,780,000	2,780,000			379,220	(379,220)		2,400,780		(234,993)	(234,993)	87,587	07/01/2039	1.B FE
880461-C8-9	TN TENNESSEE HSG DEV AUTH 2019		09/12/2023	VARIOUS	XXX	2,485,645	3,370,000	3,370,000	3,370,000			679,459	(679,459)		2,690,541		(204,896)	(204,896)	113,494	07/01/2044	1.B FE
880461-C9-7	TN TENNESSEE HSG DEV AUTH 2019		09/12/2023	VARIOUS	XXX	485,450	665,000	665,000	665,000			142,776	(142,776)		522,225		(36,775)	(36,775)	23,868	07/01/2049	1.B FE
880461-G5-1	TN HOUSING 2019		09/12/2023	VARIOUS	XXX	785,914	935,000	935,000	935,000			107,076	(107,076)		827,924		(42,010)	(42,010)	30,597	07/01/2034	1.B FE
882750-PJ-5	TXSHSG 3.9 07/01/2044		07/20/2023	TFC	XXX	5,684,672	6,400,000	6,400,000	6,400,000				0		6,400,000		(715,328)	(715,328)	286,347	07/01/2044	1.B FE
882750-PL-0	TXSHSG 3.95 01/01/2050		07/20/2023	DUNCAN-WILLIAMS INC	XXX	1,999,832	2,285,000	2,285,000	2,285,000				0		2,285,000		(285,168)	(285,168)	103,545	01/01/2050	1.B FE
88275F-RB-7	TX DEPT OF HOUSING		09/12/2023	CROSSROADS	XXX	716,142	840,000	773,413	773,509		(96)		(96)		773,413		(57,271)	(57,271)	36,868	09/01/2044	1.B FE
899042-AC-9	MA TUFTS MEDICAL CENTER 2013 TXB		07/17/2023	VARIOUS	XXX	2,065,740	2,000,000	2,290,340	2,215,871		(5,577)	134,284	(139,861)		2,076,010		(10,270)	(10,270)	147,000	01/01/2038	2.B FE
911760-SY-3	VENDE SERIES 2003-1 CLASS J		09/01/2023	MBS PAYDOWN	XXX	156,787	156,787	156,517	156,757		30		30		156,787			0	6,000	11/15/2032	1.A
911760-TM-8	VENDE SERIES 2003-2 CLASS Z		09/15/2023	MBS PAYDOWN	XXX	131,794	131,794	106,618	130,789		1,005		1,005		131,794			0	4,299	05/15/2033	1.A
917435-AA-7	UTSHSG		07/03/2023	SINKING FUND REDEMPTION	XXX	107,432	107,432	101,522	107,307		126		126		107,432			0	5,793	07/01/2050	1.D FE
91754C-BR-0	UTAH ST BRD OF RGTS AUXILIARY		09/27/2023	LOOP CAPITAL MARKETS	XXX	1,427,573	1,395,000	1,833,449	1,612,646		(28,521)		(28,521)		1,584,125		(156,552)	(156,552)	85,815	04/01/2030	1.C FE
92261U-AB-0	VENDE 2008 - 1 GZ		09/01/2023	MBS PAYDOWN	XXX	279,974	279,974	262,337	278,423		1,550		1,550		279,974			0	9,842	01/15/2037	1.A
92812V-FZ-4	VA HOUSING DEVELOPMENT AUTH 2015F		09/13/2023	VARIOUS	XXX	864,210	1,000,000	1,049,000	1,039,043		(294)	126,599	(126,893)		912,150		(47,940)	(47,940)	34,711	12/01/2038	1.B FE
92812V-GA-8	VA HOUSING DEVELOPMENT AUTH 2015F		09/13/2023	VARIOUS	XXX	3,074,653	3,625,000	3,625,000	3,625,000			395,053	(395,053)		3,229,948		(155,295)	(155,295)	129,498	12/01/2040	1.B FE
93976A-AH-5	WASFAC 6.79 7/1/2040		07/03/2023	VARIOUS	XXX	245,000	245,000	245,000	245,000				0		245,000			0	16,636	07/01/2040	2.C FE
969268-AP-6	CA WILLIAM S HART UHSD GO 2008B		08/01/2023	MATURITY	XXX	1,455,000	1,455,000	935,885	1,421,688		33,312		33,312		1,455,000			0		08/01/2023	1.C FE
BGH31M-P2-9	FEDERAL HOME LN MTG COR 3.5 15MAY42		09/15/2023	MBS PAYDOWN	XXX	94,504	94,504	94,418	94,387		118		118		94,504			0	1,963	03/01/2042	1.A
BGH31M-RL-5	FEDERAL NATL MTG ASSN 3.5 25MAY42		09/25/2023	MBS PAYDOWN	XXX	65,286	65,286	65,149	66,302		(1,016)		(1,016)		65,286			0	1,484	03/01/2042	1.A
BGH35T-J7-6	FEDERAL HOME LN MTG COR 4.0 15JUN43		09/15/2023	VARIOUS	XXX	115,998	115,998	116,213	113,979		2,018		2,018		115,998			0	1,471	01/15/2043	1.A
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		09/15/2023	VARIOUS	XXX	59,704	59,704	56,373	59,497		207		207		59,704			0	15,045	03/01/2043	1.A
BGH35X-JR-3	FEDERAL NATL MTG ASSN G 4.0 25AUG43		09/25/2023	MBS PAYDOWN	XXX	34,990	34,990	34,063	34,722		268		268		34,990			0	965	07/01/2043	1.A
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30		06/26/2023	PRIOR YEAR INCOME	XXX								0					0	9,065	05/01/2030	1.G
BGH480-53-8	FNMA MF 18YR		09/27/2023	MBS PAYDOWN	XXX	10,738	10,738	10,853	10,744		(5)		(5)		10,738			0	268	01/01/2034	1.A
BGH52H-NY-6	GNR 2017-77 DY		09/20/2023	MBS PAYDOWN	XXX	26,670	26,670	26,620	26,621		49		49		26,670			0	619	03/01/2047	1.A
BGH54L-AV-5	STRU BA-8889 ZC		09/25/2023	VARIOUS	XXX	16,684	16,684	16,186	16,622		62		62		16,684			0	532	07/01/2047	1.A
BGH5B8-E1-8	FNMA MF 9.6/9.1		09/27/2023	MBS PAYDOWN	XXX	19,274	19,274	19,635	19,301		(28)		(28)		19,274			0	418	08/01/2027	1.A
BGH5BF-8F-8	FNMA MF 10/7		09/25/2023	MBS PAYDOWN	XXX	60,270	60,270	60,534	60,293		(23)		(23)		60,270			0	1,233	01/01/2028	1.A
62582P-AA-8	MUNICH RE CO	D	07/27/2023	VARIOUS	XXX	28,633,300	28,600,000	28,600,000	28,600,000				0		28,600,000		33,300	33,300	1,129,599	05/23/2042	1.F FE
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						345,604,640	405,681,580	347,457,143	364,428,981	0	744,602	14,546,819	(13,802,217)	0	351,287,058	0	(5,682,416)	(5,682,416)	10,312,643	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A		09/27/2023	MBS PAYDOWN	XXX	8,076,274	8,076,274	7,799,076	7,799,076				0		7,799,076		277,198	277,198	202,644	05/16/2042	2.B FE
00038P-AA-8	AASET 2021-1A A		09/30/2023	VARIOUS	XXX	15,298,112	17,094,618	16,919,012	16,939,784		178,665		178,665		17,118,448		(1,820,337)	(1,820,337)	379,131	11/16/2041	1.G FE
00038R-AA-4	AASET 2019-2 A		09/16/2023	MBS PAYDOWN	XXX	174,610	174,610	166,335	168,538				0		168,538		6,072	6,072	3,975	10/16/2039	2.C
00083Y-AA-3	ACC GROUP HOUSING LLC		09/28/2023	SINKING FUND REDEMPTION	XXX	45,627	45,627	45,627	45,627				0		45,627			0	2,802	07/15/2054	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
00110X-AA-2	AFN 2021-1A A1		09/20/2023	MBS PAYDOWN	XXX	44,810	44,810	44,794	44,757		53		53		44,810			0	627	05/20/2051	1.A FE
00110X-AB-0	AFN 2021-1A A2		09/20/2023	MBS PAYDOWN	XXX	60,752	60,752	60,743	60,663		89		89		60,752			0	1,074	05/20/2051	1.A FE
00164T-AD-0	AMCEST 6.01 1/53		07/15/2023	SINKING FUND REDEMPTION	XXX	7,959	7,959	8,676	7,966		(8)		(8)		7,959			0	478	01/15/2053	1.F FE
00185P-AA-9	API ESCROW CORP		07/13/2023	VARIOUS	XXX	4,124,859	4,600,000	4,600,000	4,600,000			457,240	(457,240)		4,142,760		(17,901)	(17,901)	163,936	10/15/2029	4.B FE
00221@-AA-9	ARKANSAS ST UNIV		09/20/2023	SINKING FUND REDEMPTION	XXX	8,404	8,404	8,488	8,406		(2)		(2)		8,404			0	251	08/20/2043	1.E
00231@-AC-3	ATS ACQUISITION COMPANY DD T/L 1L 11/21		09/29/2023	VARIOUS	XXX	8,542	8,542	8,542					0		8,542			0	514	11/30/2026	2.C PL
00255U-AA-3	AASET 2020-1A A		09/15/2023	MBS PAYDOWN	XXX	1,349,336	1,349,336	1,345,049	1,346,986		2,350		2,350		1,349,336			0	28,740	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 A		09/27/2023	MBS PAYDOWN	XXX	535,217	535,217	315,067	315,067				0		315,067		220,150	220,150	13,755	05/15/2039	5.B
00258B-AB-0	AASET 2021-2A B		09/15/2023	MBS PAYDOWN	XXX	124,387	124,387	122,801	123,944		442		442		124,387			0	2,934	01/15/2047	2.B
007036-QT-6	ARMT 2005-8 7A2		09/25/2023	MBS PAYDOWN	XXX	33,408	33,408	27,562	32,610		798		798		33,408			0	1,094	11/25/2035	1.A
008414-AA-2	ABMT 2013-1 A1		09/01/2023	MBS PAYDOWN	XXX	11,720	11,720	11,714	11,724		(4)		(4)		11,720			0	278	07/25/2043	1.A FM
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		09/28/2023	SINKING FUND REDEMPTION	XXX	287,558	287,558	287,558	287,558				0		287,558			0	8,234	11/10/2039	1.E
009349-AX-9	ALS 2016-1 AR		09/28/2023	VARIOUS	XXX	940,191	940,191	997,807	960,921		(20,657)		(20,657)		940,264		(72)	(72)	27,460	05/15/2034	2.A PL
013817-AK-7	HOWMET AEROSPACE INC		07/18/2023	VARIOUS	XXX	3,914,810	3,881,000	4,201,206	4,171,753		(5,972)	214,752	(220,724)		3,951,029		(36,219)	(36,219)	223,533	02/01/2037	3.A
02146S-AD-1	CWALT 2006-0A14 2A1		09/25/2023	MBS PAYDOWN	XXX	13,135	13,135	11,648	12,878		257		257		13,135			0	282	11/25/2046	1.B FM
021485-AA-5	AV-DAL 2020 A		09/28/2023	VARIOUS	XXX	618,057	618,057	618,094	618,094				0		618,094		(37)	(37)	20,838	12/15/2045	2.A PL
02149H-BR-0	CWALT 2007-2CB 1A15		09/01/2023	MBS PAYDOWN	XXX	7,473	7,473	4,425	4,395		30		30		4,425		3,047	3,047	287	03/25/2037	5.B FM
023551-AM-6	HESS CORPORATION		07/13/2023	VARIOUS	XXX	551,340	500,000	604,620	578,223		(2,465)	30,360	(32,825)		545,398		5,942	5,942	29,885	03/15/2033	2.C FE
023761-AA-7	AAL 2017-1 AA		07/13/2023	VARIOUS	XXX	522,560	568,000	579,360	577,279		(852)	53,714	(54,566)		522,713		(153)	(153)	19,120	02/15/2029	1.G FE
023765-AA-8	AAL 2016-2 AA		07/12/2023	VARIOUS	XXX	1,132,277	1,254,600	1,179,324	1,198,351		3,762	78,774	(75,012)		1,123,339		8,938	8,938	23,308	06/15/2028	1.G FE
02376A-AA-7	AAL 2017-2 AA		08/31/2023	VARIOUS	XXX	1,958,409	2,188,166	2,182,696	2,183,763		423		423		2,184,186		(225,777)	(225,777)	64,251	10/15/2029	1.G FE
02376W-AA-9	AMERICAN AIRLINES INC		08/31/2023	VARIOUS	XXX	3,877,735	4,277,597	4,277,597	4,277,597				0		4,277,597		(399,862)	(399,862)	193,153	01/15/2028	2.C FE
02377L-AA-2	AAL 2019-1 AA		08/16/2023	SINKING FUND REDEMPTION	XXX	20,358	20,358	20,307	20,328		29		29		20,358			0	641	02/15/2032	1.G FE
02378A-AA-5	AMERICAN AIRLINES INC		09/18/2023	VARIOUS	XXX	22,425,945	25,218,125	25,218,125	25,218,125				0		25,218,125		(2,792,180)	(2,792,180)	1,102,131	08/15/2030	2.B FE
02660T-EK-5	AHM 2005-2 1A1		09/25/2023	MBS PAYDOWN	XXX	159,417	159,417	132,083	157,999		1,419		1,419		159,417			0	4,402	09/25/2045	1.A
02660T-FJ-7	AHM 2005-2 5A4C		09/01/2023	VARIOUS	XXX	28,398	28,398	16,259	16,259				0		16,259		12,139	12,139	935	09/25/2035	3.B
02660T-GS-6	AHM 2005-4 3A1		09/25/2023	MBS PAYDOWN	XXX	71,295	71,295	56,033	70,872		422		422		71,295			0	931	11/25/2045	1.B
03027X-AG-5	AMERICAN TOWER CORP		08/14/2023	FREE TRANSFER	XXX	971,099	1,000,000	1,001,360	1,000,455		(113)		(113)		1,000,343		(29,243)	(29,243)	28,111	06/01/2025	2.A
03290A-AA-8	ANCHF 2021-13A A		09/20/2023	MIZUHO SECURITIES USA INC	XXX	12,180,000	14,000,000	14,000,000	14,000,000				0		14,000,000		(1,820,000)	(1,820,000)	363,368	07/27/2039	1.A FE
03290A-AJ-9	ANCHF 2021-13A A2		09/20/2023	MIZUHO SECURITIES USA INC	XXX	16,530,000	19,000,000	19,000,000	19,000,000				0		19,000,000		(2,470,000)	(2,470,000)	480,278	07/27/2039	1.A FE
033295-AA-4	ANCHF 2021-14A A		09/20/2023	MIZUHO SECURITIES USA INC	XXX	16,340,000	19,000,000	19,000,000	19,000,000				0		19,000,000		(2,660,000)	(2,660,000)	524,083	01/21/2040	1.A FE
03329T-AG-9	ANCHF 2016-4A AR		09/20/2023	MIZUHO SECURITIES USA INC	XXX	30,450,000	35,000,000	35,000,000	35,000,000				0		35,000,000		(4,550,000)	(4,550,000)	860,392	04/27/2039	1.A FE
03330E-AJ-3	ANCHF 2016-3A A A1R		09/20/2023	MIZUHO SECURITIES USA INC	XXX	13,683,400	15,500,000	15,500,000	15,500,000				0		15,500,000		(1,816,600)	(1,816,600)	400,505	01/28/2039	1.A FE
03464K-AB-4	AOMT 2019-5 A2		09/01/2023	MBS PAYDOWN	XXX	23,637	23,637	23,637	23,656		(19)		(19)		23,637			0	417	10/25/2049	1.A FM
03465G-AA-4	AOMT 2023-2 A1		09/01/2023	MBS PAYDOWN	XXX	41,139	41,139	38,908			93		93		41,139			0	998	10/25/2067	1.A
03465G-AB-2	AOMT 2023-2 A1		09/25/2023	MBS PAYDOWN	XXX	123,416	123,416	115,632			497		497		123,416			0	2,995	10/25/2067	1.C
03465W-AB-7	AOMT 2023-1 A2		09/25/2023	MBS PAYDOWN	XXX	66,058	66,058	63,378			211		211		66,058			0	1,891	09/26/2067	1.C
03770F-AC-2	AASET 2014-1 BR		09/15/2023	MBS PAYDOWN	XXX	252,408	252,408	120,668					0		61,891		190,517	190,517	8,870	01/15/2043	4.B FE
038779-AB-0	ARBYS 2020-1A A2		07/31/2023	MBS PAYDOWN	XXX	166,625	166,625	164,380	166,338		287		287		166,625			0	4,045	08/01/2050	2.C FE
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		09/27/2023	SINKING FUND REDEMPTION	XXX	120,000	120,000	120,000	120,000				0		120,000			0	2,829	06/15/2050	1.G FE
042688-AA-9	ARPAD SOLAR BORR		07/17/2023	SINKING FUND REDEMPTION	XXX	58,465	58,465	58,465					0		58,465			0	866	07/15/2034	2.B
04410R-AQ-9	AHT1 2018-ASHF F		08/31/2023	PRIOR YEAR INCOME	XXX								0					0	(40,657)	04/15/2035	3.B FM
04542B-MU-3	ABFC 2005-AQ1 A6		09/01/2023	MBS PAYDOWN	XXX	812	812	792	803		10		10		812			0	23	06/25/2035	1.A
04546K-AA-6	AASET 2018-2A A		09/29/2023	MBS PAYDOWN	XXX	5,201,412	5,201,412	5,201,373	5,207,478				0		5,207,478		(6,066)	(6,066)	162,534	11/18/2038	3.A FE
04621X-AH-1	ASSURANT INC		09/27/2023	MATURITY	XXX	1,512,613	1,512,613	1,509,089	1,518,098		(5,485)		(5,485)		1,512,613			0	117,031	09/27/2023	2.B FE
048677-AH-1	ATLMAR 5.383 2/48		08/15/2023	SINKING FUND REDEMPTION	XXX	5,841	5,841	5,701	5,826		15		15		5,841			0	314	02/15/2048	4.A
05178T-AA-9	AURMIL 5.82 7/34		07/15/2023	SINKING FUND REDEMPTION	XXX	81,226	81,226	82,475	81,274		(49)		(49)		81,226			0	4,727	07/15/2034	1.F FE
053332-AT-9	AUTOZONE INC		08/14/2023	FREE TRANSFER	XXX	1,891,984	2,000,000	1,906,220	1,962,710		6,648		6,648		1,969,358		(77,373)	(77,373)	50,868	04/21/2026	2.B
05526D-BN-4	BAT CAPITAL CORP		07/12/2023	VARIOUS	XXX	9,422,100	10,000,000	10,000,000	10,000,000			547,300	(547,300)		9,452,700		(30,600)	(30,600)	384,303	04/02/2030	2.B FE
05532C-AK-5	BCAP 2009-RR8 3A2		09/26/2023	MBS PAYDOWN	XXX	2,748	2,748	1,679	1,666		12		12		1,679		1,070	1,070	104	03/26/2037	5.B
05532E-AR-6	BCAP 2009 RR10 8A2		08/28/2023	VARIOUS	XXX	33,382	33,382	16,978	16,799		178		178		16,978		16,405	16,405	1,723	08/26/2036	4.B
05532V-BB-2	BCAP 2010-RR2 4A6		07/26/2023	MBS PAYDOWN	XXX	7,529	7,529	5,675	7,235		294		294		7,529			0	244	08/26/2037	1.B
05533T-AM-3	BCAP 2011-RR2 2A7		08/31/2023	MBS PAYDOWN	XXX	1,288,667	1,607,956	1,275,979	1,235,870		52,797		52,797		1,288,667			0	44,858	11/26/2036	1.B FM
05587T-AG-1	BSPRT 2019-FL5 C		07/17/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	13,950,000	13,950,000	13,691,625	13,744,550		(63,314)		(63,314)		13,681,236		268,764	268,764	560,234	05/09/2029	1.C
059475-AJ-2	BOAA 2007-2 2A4		09/01/2023	MBS PAYDOWN	XXX	24,937	24,937	20,491	24,572		365		365		24,937			0	759	06/25/2037	1.B FM
059487-AC-2	BOAA 2006-6 CB3		09/01/2023	MBS PAYDOWN	XXX	15,645	15,645	13,657	15,558		87		87		15,645			0	584	07/25/2046	1.B FM
05949C-GA-8	BOAMS 2005-H 2A5		09/01/2023	MBS PAYDOWN	XXX	3,533	3,533	3,316	3,522		11		11		3,533			0	96	09/25/2035	1.B FM
05951G-AC-6	BAFC 2007-2 TA2		08/31/2023	MBS PAYDOWN	XXX	1,007,112	1,194,668	825,814	814,934		192,177		192,177		1,007,112			0	36,437	03/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
05952H-AD-1	BOAMS 2007-1 1A4		09/01/2023	MBS PAYDOWN	XXX	37,315	37,315	32,847	37,205		110		110		37,315			0	1,070	03/25/2037	2.B FM
05953Y-CQ-2	BAFC 2007-4 TA7		08/31/2023	VARIOUS	XXX	430,779	527,367	385,167	379,000		51,779		51,779		430,779			0	15,037	05/26/2037	1.A FM
06054A-BD-0	BACM 2015-UBS7 C		09/28/2023	CITIGROUP GLOBAL MARKETS	XXX	882,383	1,225,000	1,081,063	1,135,614		22,687		22,687		1,158,302		(275,919)	(275,919)	40,606	09/15/2048	1.D
06406F-AC-7	BANK OF NEW YORK MELLON CORP/THE		08/14/2023	FREE TRANSFER	XXX	8,697,650	9,250,000	8,720,734	8,991,531		45,580		45,580		9,037,112		(339,461)	(339,461)	201,444	05/04/2026	1.F
065404-BC-8	BANK 2018-BN10 AS		09/21/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	8,130,938	9,000,000	9,269,046	9,149,280		(20,347)		(20,347)		9,128,933		(997,995)	(997,995)	286,503	02/15/2061	1.A FM
066940-AC-1	BARC 2023-NQM1 A2		09/01/2023	MBS PAYDOWN	XXX	13,321	13,321	13,321			(2)		(2)		13,321			0	257	01/25/2063	1.C
06761M-AA-5	BMM 2018-IA A1		07/15/2023	MBS PAYDOWN	XXX	460,440	460,440	459,207	460,440				0		460,440			0	21,781	01/15/2031	1.A
07386H-L3-3	BALTA 2006-3 2A1		08/31/2023	MBS PAYDOWN	XXX	1,085,487	1,636,717	1,205,048	1,133,118		(47,631)		(47,631)		1,085,487			0	39,675	05/25/2036	1.B
07387A-AW-5	BSARM 2005-3 2A1		09/01/2023	MBS PAYDOWN	XXX	12,465	12,465	12,207	12,372		93		93		12,465			0	324	06/25/2035	1.B
07387A-DH-5	BSARM 2005-6 2A1		08/31/2023	MBS PAYDOWN	XXX	913,197	1,109,816	919,413	918,672		(5,476)		(5,476)		913,197			0	39,683	08/25/2035	1.B
07388D-AC-2	BSARM 2006-2 2A1		09/25/2023	MBS PAYDOWN	XXX	36,027	36,027	34,730			89		89		36,027			0	180	07/25/2036	1.A FE
07388D-AS-7	BSARM 2006-2 3A2		09/01/2023	MBS PAYDOWN	XXX	13,246	13,246	11,522	13,181		65		65		13,246			0	318	07/25/2036	1.B
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		09/18/2023	SINKING FUND REDEMPTION	XXX	99,263	99,263	99,263	99,263				0		99,263			0	3,939	01/15/2026	2.A
090572-AQ-1	BIO-RAD LABORATORIES INC		08/30/2023	US BANCORP INVESTMENTS, INC	XXX	19,433,150	22,250,000	22,190,593	22,194,485		3,413		3,413		22,197,898		(2,764,748)	(2,764,748)	791,235	03/15/2032	2.B FE
092113-AL-3	BLACK HILLS CORPORATION		08/14/2023	FREE TRANSFER	XXX	957,409	1,000,000	990,280	995,684		841		841		996,525		(39,116)	(39,116)	42,682	01/15/2026	2.A
09261W-AN-4	BLACKROCK DLF IX 2020-1 CLO CLASS W		07/27/2023	MBS PAYDOWN	XXX	326,909	326,909	327,399	327,399				0		327,399		(490)	(490)	5,893	07/21/2030	4.B FE
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		07/28/2023	VARIOUS	XXX	1,995,669	1,995,669	1,995,669	1,995,669				0		1,995,669			0	43,459	05/20/2035	4.A FE
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		07/20/2023	GOLDMAN SACHS & CO	XXX	1,091,616	1,600,000	1,072,256			1,590		1,590		1,073,846		17,770	17,770	30,043	06/04/2051	1.F FE
10568M-AB-0	BRAVO 2023-NQM1 A2		09/01/2023	MBS PAYDOWN	XXX	43,636	43,636	43,623			(3)		(3)		43,636			0	1,646	01/25/2063	1.C
10569J-AB-6	BRAVO 2022-NQM3 A2		09/01/2023	MBS PAYDOWN	XXX	105,067	105,067	104,651	105,036		31		31		105,067			0	3,770	07/25/2062	1.C
10569U-AB-1	BRAVO 2023-NQM5 A2		09/01/2023	MBS PAYDOWN	XXX	55,607	55,607	55,606			104		104		55,607			0	476	06/25/2063	1.C
105933-AA-3	BRAVO 2023-NQM2 A1		09/01/2023	MBS PAYDOWN	XXX	354,238	354,238	338,702			708		708		354,238			0	7,986	05/25/2062	1.A
105933-AB-1	BRAVO 2023-NQM2 A2		09/01/2023	MBS PAYDOWN	XXX	51,365	51,365	48,446			250		250		51,365			0	1,158	05/25/2062	1.C
110122-CR-7	BRISTOL-MYERS SQUIBB CO		07/20/2023	GOLDMAN SACHS & CO	XXX	2,642,460	3,000,000	2,618,400			1,307		1,307		2,619,707		22,753	22,753	31,167	10/26/2049	1.F FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO		07/21/2023	BTIG, LLC	XXX	2,021,650	2,500,000	1,980,575	1,980,575		4,612		4,612		1,985,187		36,463	36,463	79,653	03/15/2052	1.F FE
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		07/20/2023	MORGAN STANLEY & CO LLC	XXX	1,936,440	2,000,000	1,926,380	1,150,608		780		780		1,927,507		8,933	8,933	60,161	04/01/2044	1.G FE
12434L-AA-2	BXMT 2020-FL2 A		09/15/2023	VARIOUS	XXX	186,275	186,275	181,793	185,509		765		765		186,275			0	9,828	02/16/2037	1.A
12479M-AH-1	CBCI 2016-1 A		07/15/2023	MBS PAYDOWN	XXX	899,168	899,168	899,410	899,410				0		899,410		(241)	(241)	35,403	07/15/2046	1.F
12479R-AE-7	CAUTO 2017-1A A2		09/28/2023	VARIOUS	XXX	68,782,702	68,782,702	68,773,114	68,898,279		(115,577)		(115,577)		68,782,702			0	2,361,672	04/15/2047	1.E
12479R-AF-4	CAUTO 2017-1A A3		09/28/2023	VARIOUS	XXX	1,967,172	2,057,303	2,041,350	2,040,139		2,387	94,813	(92,426)		1,954,569		12,604	12,604	61,439	04/15/2047	1.E
12510H-AD-2	CAUTO 2020-1A A4		09/15/2023	MBS PAYDOWN	XXX	1,250	1,250	1,250	1,249		1		1		1,250			0	27	02/15/2050	1.E FE
12510H-AE-0	CAUTO 2020-1A A5		09/15/2023	MBS PAYDOWN	XXX	6,875	6,875	7,011	6,887		(12)		(12)		6,875			0	160	02/15/2050	1.E
12510H-AF-7	CAUTO 2020-1A A6		09/15/2023	MBS PAYDOWN	XXX	13,125	13,125	13,342	13,128		(3)		(3)		13,125			0	334	02/15/2050	1.E FE
12510H-AN-0	CAUTO 2021-1A A4		09/15/2023	MBS PAYDOWN	XXX	6,333	6,333	6,332	6,327		7		7		6,333			0	120	08/15/2051	1.E
12551P-AE-2	CIFC 2012-2RA B		08/04/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	101,723	01/20/2028	1.A FE
12563L-AN-7	CLIF 2020-1A A		09/18/2023	MBS PAYDOWN	XXX	173,250	173,250	173,170	173,081		169		169		173,250			0	2,402	09/18/2045	1.F FE
12565K-AA-5	CLIF 2021-1A A		09/18/2023	MBS PAYDOWN	XXX	212,690	212,690	185,410	30,705		4,203		4,203		212,690			0	2,079	02/18/2046	1.F
12565K-AE-7	CLIF 2022-1A A1		09/18/2023	MBS PAYDOWN	XXX	349,000	349,000	348,825	348,548		452		452		349,000			0	6,329	01/18/2047	1.F FE
12594P-AZ-4	CSMC 2016-NXSR AS		09/21/2023	BREAN CAPITAL LLC	XXX	4,498,438	5,000,000	5,149,980	5,070,498		(14,360)		(14,360)		5,056,138		(557,700)	(557,700)	165,338	12/15/2049	1.A
12598F-AA-7	CPI CG INC		08/04/2023	VARIOUS	XXX	2,677,875	2,775,000	2,808,673	2,797,559		(5,211)	121,433	(126,644)		2,670,915		6,960	6,960	214,745	03/15/2026	4.B
12639G-DD-7	CSMC 2009-14R 4A10		09/26/2023	MBS PAYDOWN	XXX	44,943	44,943	38,089	44,268		674		674		44,943			0	1,122	10/26/2035	1.B
12639M-FA-8	CSMC 2010-15R		09/26/2023	MBS PAYDOWN	XXX	35,006	35,006	25,230	34,487		519		519		35,006			0	457	10/26/2037	1.B
12640W-AC-4	CSMC 2008-3R 1A2		09/26/2023	MBS PAYDOWN	XXX	17,075	17,075	15,389	16,975		100		100		17,075			0	415	07/26/2037	1.B FM
12645E-EN-1	CSMC 2010-20R 7A4		09/27/2023	MBS PAYDOWN	XXX	13,140	13,140	12,499	12,982		157		157		13,140			0	413	03/27/2037	1.A
12645Q-AC-2	CSMC 2011-6R 1A2		07/28/2023	MBS PAYDOWN	XXX	2,231	2,231	1,471	2,199		32		32		2,231			0	50	03/25/2036	1.B
12646P-AE-9	CSMC 2013-2R 1A3		08/15/2023	MBS PAYDOWN	XXX	2,040,663	2,523,954	2,014,699	2,001,765		38,898		38,898		2,040,663			0	52,134	05/28/2036	1.B
12646T-BW-0	CSMC 2013-3R 4A2		07/20/2023	MBS PAYDOWN	XXX	1,330,060	1,662,367	1,225,996	1,205,910		124,150		124,150		1,330,060			0	28,857	03/27/2036	1.B
12646U-AA-6	CSMC 2013-IVR1 A1		09/01/2023	MBS PAYDOWN	XXX	47,260	47,260	43,796	46,461		799		799		47,260			0	828	03/25/2043	1.A
12646W-AH-7	CSMC 2013-IVR2 A2		09/01/2023	MBS PAYDOWN	XXX	19,593	19,593	18,510	19,355		239		239		19,593			0	403	04/25/2043	1.A
126650-BP-4	CVS LEASE PASS THROUGH TRUST		09/11/2023	SINKING FUND REDEMPTION	XXX	324,471	324,471	332,210	324,981		(510)		(510)		324,471			0	13,062	12/10/2028	2.B FE
126650-BS-8	CVS PASS THROUGH TRUST		09/11/2023	SINKING FUND REDEMPTION	XXX	109,472	109,472	109,472	109,472				0		109,472			0	5,482	01/10/2032	2.B FE
126650-BY-5	CVS PASS THROUGH TRUST		09/10/2023	SINKING FUND REDEMPTION	XXX	44,655	44,655	51,890	45,039		(384)		(384)		44,655			0	1,765	01/10/2034	2.B FE
12665U-AA-2	CVS CAREMARK CORP		09/11/2023	SINKING FUND REDEMPTION	XXX	71,080	71,080	71,080	71,080				0		71,080			0	2,230	01/10/2036	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
12667F-R6-4	CWALT 2004-36CB 2A4		09/01/2023	MBS PAYDOWN	XXX	41,872	41,872	39,255	41,710		162		162		41,872			0	1,418	02/25/2035	1.B
126685-AD-8	CWHEL 2005-C 2A		09/15/2023	MBS PAYDOWN	XXX	9,976	9,976	7,897	9,957		19		19		9,976			0	333	07/15/2035	1.A FM
126685-AF-3	CWHEL 2005-D 2A		09/15/2023	VARIOUS	XXX	31,656	31,656	25,424	31,477		179		179		31,656			0	1,138	11/15/2035	1.A FM
12668A-2P-9	CWALT 2005-70CB A5		09/01/2023	MBS PAYDOWN	XXX	55,369	55,369	40,934	40,790		144		144		40,934		14,435	14,435	1,807	12/25/2035	4.B
12668A-Q2-4	CWALT 2005-J14 A3		08/31/2023	MBS PAYDOWN	XXX	196,341	152,457	155,361		(155,361)			(155,361)					0	(5,894)	12/25/2035	3.B
126694-WE-4	CWHL 2006-HYB1 1A1		08/31/2023	SINKING FUND REDEMPTION	XXX	1,383,628	1,662,367	1,330,060		53,568			53,568		1,383,628			0	12,199	03/20/2036	1.C FM
12702*-AA-4	CVS LEASE PASS THROUGH TRUST		09/20/2023	VARIOUS	XXX	84,854	84,854	82,599	84,661		192		192		84,854			0	2,725	10/10/2039	2.B
130331-AA-9	CAHFA 2018-K PT		09/27/2023	MBS PAYDOWN	XXX	11,081	11,081	11,081	11,081				0		11,081			0	282	12/01/2033	1.B FE
134011-AC-9	CAMP PENDLETON		07/01/2023	SINKING FUND REDEMPTION	XXX	120,000	120,000	124,634	120,056		(56)		(56)		120,000			0	3,562	10/01/2043	2.B FE
14066A-AA-7	CPMRK 2006-RILY A1		07/10/2023	SINKING FUND REDEMPTION	XXX	72,285	72,285	83,712	72,433		(148)		(148)		72,285			0	4,443	07/10/2051	1.G
14066A-AB-5	GMACN 2006-RILY A2		09/11/2023	VARIOUS	XXX	49,115	49,115	28,943	48,925		190		190		49,115			0	2,882	07/10/2051	1.G
140689-AA-8	CPMRK 2007-LEE A		09/11/2023	SINKING FUND REDEMPTION	XXX	6,362	6,362	6,369	6,362				0		6,362			0	255	09/10/2052	1.D
140694-AA-8	CPMRK 2007-ROBS A		09/11/2023	SINKING FUND REDEMPTION	XXX	3,422	3,422	3,361	3,415		6		6		3,422			0	138	10/10/2052	1.F
14069B-AA-2	CPMRK 2007-AETC A1		09/18/2023	VARIOUS	XXX	17,905,272	18,055,799	17,836,536	17,904,080		1,278		1,278		17,905,357		(86)	(86)	8,967	02/10/2052	2.C
14069E-AA-6	CPMRK 2007-ACC A1		09/11/2023	MBS PAYDOWN	XXX	36,793	36,793	36,766	36,736		57		57		36,793			0	1,493	07/10/2052	1.E FE
14070A-AA-1	CPMRK 2007-AET2 A		09/11/2023	SINKING FUND REDEMPTION	XXX	9,362	9,362	9,141	9,352		11		11		9,362			0	379	10/10/2052	1.G
14070E-AA-3	CPMRK 2008-AMCW A1A		09/11/2023	SINKING FUND REDEMPTION	XXX	172,423	172,423	172,129	172,066		357		357		172,423			0	7,932	07/10/2055	1.E FE
14070E-AC-9	CPMRK 2009-AMCW A1A		09/11/2023	SINKING FUND REDEMPTION	XXX	7,990	7,990	7,911	7,973		17		17		7,990			0	425	07/10/2055	1.E FE
14070R-AA-4	CPMRK 2008-LACK A1		09/11/2023	SINKING FUND REDEMPTION	XXX	32,314	32,314	32,294	32,256		59		59		32,314			0	1,539	12/10/2053	1.G FE
141781-BZ-6	CARGILL INC		07/20/2023	BARCLAYS CAPITAL INC	XXX	4,637,452	4,585,000	4,579,315	4,579,413		253		253		4,579,665		57,787	57,787	184,721	10/11/2032	1.F FE
141844-AF-7	CARIBBEAN DEVELOPMENT BK		07/17/2023	CIBC OPPENHEIMER CORP	XXX	2,755,005	2,822,000	2,732,909	2,732,909				0		2,732,909		22,096	22,096	85,057	11/09/2027	1.B FE
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		07/14/2023	VARIOUS	XXX	979,150	1,000,000	1,000,000	1,000,000				0	20,000	(20,000)		980,000		(850)	(850)	64,094	07/15/2028	3.B
144285-AM-5	CARPENTER TECHNOLOGY CORPORATION		08/31/2023	VARIOUS	XXX	8,138,950	8,000,000	8,000,000	8,000,000				0		8,000,000		138,950	138,950	540,854	03/15/2030	3.B FE
14855M-AA-6	CLAST 2019-1A A		09/28/2023	MBS PAYDOWN	XXX	606,962	606,962	607,952	606,382		580		580		606,962			0	15,063	04/15/2039	2.B FE
14856C-AA-7	CLAST 2018-1 A		07/15/2023	VARIOUS	XXX	7,015	7,015	6,952	6,999		16		16		7,015			0	179	06/15/2043	2.A FE
14856G-AA-8	CLAST 2021-1A A		09/28/2023	MBS PAYDOWN	XXX	5,240,230	5,240,230	5,239,885	5,235,396		4,834		4,834		5,240,230			0	135,378	01/15/2046	1.G FE
14889J-AA-3	CRMN 2014-2A D		07/18/2023	MBS PAYDOWN	XXX	358,731	358,731	349,709	270,658		88,074		88,074		358,731			0	35,091	10/18/2026	4.C FE
16162W-QM-4	CHASE 2005-A2 3A5		09/01/2023	MBS PAYDOWN	XXX	12,145	12,145	10,946	12,027		118		118		12,145			0	380	01/25/2036	1.B
162665-AN-3	CHC 2019-CHC E		08/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	9,204,650	9,204,650	9,218,643	9,220,350		(3,322)		(3,322)		9,217,028		(12,378)	(12,378)	445,603	06/15/2034	1.A FM
162665-AQ-6	CHC 2019-CHC F		08/15/2023	MBS PAYDOWN	XXX	800,404	800,404	793,671	794,443		5,961		5,961		800,404			0	40,143	06/15/2034	1.A FM
17288X-AB-0	CITADEL LP		08/14/2023	FREE TRANSFER	XXX	1,452,058	1,500,000	1,495,710	1,497,398		372		372		1,497,770		(45,712)	(45,712)	78,609	01/15/2027	2.B
17307G-E8-7	CMLTI 2005-8 1A4A		09/01/2023	MBS PAYDOWN	XXX	2,909	2,909	2,578	2,874		35		35		2,909			0	76	10/25/2035	1.B
17309F-AH-1	CMLTI 2006-AR5 1A5A		09/01/2023	MBS PAYDOWN	XXX	15,566	15,566	14,671	15,526		40		40		15,566			0	390	07/25/2036	1.B
17309K-AK-3	CMALT 2006-A3 1A10		09/01/2023	MBS PAYDOWN	XXX	14,953	14,953	13,813	14,914		39		39		14,953			0	561	07/25/2036	3.B
17311L-AA-9	CMLTI 2007-AR5 1A1A		08/31/2023	MBS PAYDOWN	XXX	558,454	680,029	623,076	625,022		(66,567)		(66,567)		558,454			0	18,989	04/25/2037	1.B
19648W-AA-5	COSHSG 3.65 7/1/2036		09/26/2023	MBS PAYDOWN	XXX	7,994	7,994	8,060	7,997		(3)		(3)		7,994			0	196	07/01/2036	1.B FE
19685E-AB-7	COLT 2022-2 A2		09/01/2023	MBS PAYDOWN	XXX	49,516	49,516	49,516	49,516				0		49,516			0	1,166	02/25/2067	1.C FE
19688L-AC-6	COLT 2022-5 A3		09/01/2023	MBS PAYDOWN	XXX	235,834	235,834	231,365	235,494		340		340		235,834			0	7,415	03/25/2067	1.F FE
21872B-AJ-5	CAFL 2018-1 C		09/15/2023	MBS PAYDOWN	XXX	940,108	940,108	940,079	952,238		(12,130)		(12,130)		940,108			0	37,173	06/15/2051	1.D FE
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP		08/14/2023	FREE TRANSFER	XXX	1,860,731	2,000,000	1,889,420	1,937,105		7,624		7,624		1,944,730		(83,999)	(83,999)	69,553	09/01/2027	2.B
233046-AF-8	DNKN 2017-1A A2II		08/20/2023	MBS PAYDOWN	XXX	22,500	22,500	22,500	22,500				0		22,500			0	680	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II		08/20/2023	MBS PAYDOWN	XXX	17,853	17,853	14,566	12,779		93		93		17,853			0	334	11/20/2051	2.B
233046-AS-0	DNKN 2021-1A A23		08/20/2023	MBS PAYDOWN	XXX	50,753	50,753	40,847	50,444		308		308		50,753			0	1,062	11/20/2051	2.B
23332U-FU-3	DSLA 2005-AR6 1A1A		08/19/2023	MBS PAYDOWN	XXX	241,649	241,649	240,333	240,163		1,486		1,486		241,649			0	133,292	10/19/2045	1.A
24823D-AU-0	DEN11 2015-1A A2RR		07/20/2023	MBS PAYDOWN	XXX	233,255	233,255	233,255	233,255				0		233,255			0	11,347	10/20/2028	1.A FE
249182-QU-3	CO DENVER AIRPORT 2022A SNR AMT		07/20/2023	VARIOUS	XXX	4,475,760	4,000,000	4,561,240	4,540,822		(18,935)	86,247	(105,182)		4,435,640		40,120	40,120	152,167	11/15/2042	1.D
251513-AQ-0	DBALT 2006-AB4 A1A		09/01/2023	MBS PAYDOWN	XXX	12,471	12,471	10,429	12,357		114		114		12,471			0	276	10/25/2036	1.B
251513-BB-2	DBALT 2006-AB4 A5		09/01/2023	MBS PAYDOWN	XXX	51,155	51,155	48,284	48,284				0		48,284		2,871	2,871	1,621	08/01/2046	1.A FM
25151E-AB-9	DBALT 2006-AB3 A2		09/01/2023	MBS PAYDOWN	XXX	10,749	10,749	8,787	10,665		83		83		10,749			0	239	07/25/2036	1.B
25257A-AS-3	DIMND 2019-1A CR		07/25/2023	MBS PAYDOWN	XXX	448,925	448,925	448,925	448,925				0		448,925			0	24,541	04/25/2029	1.A
254687-FL-5	WALT DISNEY CO		07/20/2023	CITIGROUP GLOBAL MARKETS INC	XXX	2,550,210	3,000,000	2,450,550	2,466,951		38,408		38,408		2,505,358		44,852	44,852	53,833	09/01/2029	1.G FE
25755T-AE-0	DPABS 2015-1A A2II		07/25/2023	MBS PAYDOWN	XXX	146,375	146,375	145,579	146,178		197		197		146,375			0	6,542	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23		07/25/2023	MBS PAYDOWN	XXX	23,750	23,750	23,750	23,750				0		23,750			0	734	07/25/2047	2.A FE
25755T-AL-4	DPABS 2019-1A A2		07/25/2023	MBS PAYDOWN	XXX	11,875	11,875	10,674			51		51		11,875			0	327	10/25/2049	2.A
25755T-AP-5	DPABS 2021-1A A2II		07/25/2023	VARIOUS	XXX	202,375	202,375	201,462	202,308		67		67		202,375			0	4,783	04/25/2051	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
26986*-AA-1	EAGLE SOLAR LLC		07/20/2023	VARIOUS	XXX	201,609	201,609	201,609	201,609				0		201,609			0	12,516	12/31/2042	3.A
278865-BE-9	ECOLAB INC		07/20/2023	PIERPONT SECURITIES LLC	XXX	1,003,120	1,000,000	983,870	984,283		1,045		1,045		985,328		17,792	17,792	40,000	03/24/2030	1.G FE
278865-BN-9	ECOLAB INC		07/20/2023	MORGAN STANLEY & CO LLC	XXX	1,783,674	2,700,000	1,733,859			2,866		2,866		1,736,725		46,949	46,949	44,348	12/15/2051	1.G FE
28000X-AA-6	ECX 2022-1 A2		09/25/2023	MBS PAYDOWN	XXX	43,750	43,750	42,552	43,485		265		265		43,750			0	1,240	03/25/2052	2.B
295139-AR-0	ERIE COUNTY OHIO		07/01/2023	SINKING FUND REDEMPTION	XXX	40,646	58,000	58,000	58,000				0		58,000		(17,354)	(17,354)	1,870	04/01/2038	1.D
299352-AB-0	EVAMFH 3.0 06/01/34		09/26/2023	MBS PAYDOWN	XXX	18,482	18,482	18,482	18,482				0		18,482			0	419	06/01/2034	1.B FE
302155-BJ-4	EXP-IMP IMB		07/31/2023	SINKING FUND REDEMPTION	XXX	20,833	20,833	20,833					0		20,833			0	285	04/29/2026	1.A
30288*-AE-0	FLNG LIQUEFACTION 2 LLC		07/10/2023	SINKING FUND REDEMPTION	XXX	59,400	59,400	59,400	59,400				0		59,400			0	2,608	12/31/2038	2.B
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-BCKD		07/07/2023	SINKING FUND REDEMPTION	XXX	12,486	12,486	12,486	12,486				0		12,486			0	389	01/05/2044	3.C
30605Y-AB-7	FLCON 2017-1 A		09/29/2023	VARIOUS	XXX	4,758,751	4,758,751	4,746,267	4,745,532		13,219		13,219		4,758,751			0	141,756	01/15/2042	1.G FE
30605Y-AD-3	FLCON 2017-1 B		09/15/2023	MBS PAYDOWN	XXX	984,075	984,075	979,423	981,424		2,651		2,651		984,075			0	43,268	02/15/2042	2.C FE
30610G-AA-1	FLCON 2019-1 A		09/27/2023	MBS PAYDOWN	XXX	24,272,848	25,889,416	25,826,394	25,845,332		(1,572,484)		(1,572,484)		24,272,848			0	694,467	09/15/2039	2.B FE
30768W-AA-6	FARM 2021-1 A		09/25/2023	VARIOUS	XXX	172,875	172,875	172,804	172,628		247		247		172,875			0	2,312	01/25/2051	1.A
31335A-BF-4	FG G60038		09/15/2023	MBS PAYDOWN	XXX	13,388	13,388	14,037	13,422		(34)		(34)		13,388			0	309	01/01/2044	1.A
3136B7-M5-7	FNR 2019-77 JZ		09/01/2023	MBS PAYDOWN	XXX	13,293	13,293	13,025	13,279		15		15		13,293			0	266	01/25/2050	1.A
3137G1-BK-2	FWLS 2017-SC01 1A		09/27/2023	MBS PAYDOWN	XXX	222,744	222,744	215,052	222,160		584		584		222,744			0	(6,420)	12/25/2046	1.A
3140J2-DE-3	FNBL9100		09/25/2023	MBS PAYDOWN	XXX	7,056	7,056	7,237	7,061		(4)		(4)		7,056			0	106	11/01/2050	1.A
31572L-AC-0	EFMT 2021-2 A3		09/01/2023	MBS PAYDOWN	XXX	5,411	5,411	3,885	5,262		149		149		5,411			0	47	06/25/2066	1.A
31573W-AB-7	EFMT 2020-2 A2		09/01/2023	MBS PAYDOWN	XXX	7,137	7,137	7,137	7,173		(35)		(35)		7,137			0	72	10/25/2065	1.A FM
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		08/22/2023	WELLS FARGO	XXX	4,301,862	5,014,000	5,029,476	5,025,865		(962)		(962)		5,024,904		(723,042)	(723,042)	117,913	06/15/2030	2.B FE
316773-CH-1	FIFTH THIRD BANCORP		09/27/2023	VARIOUS	XXX	14,660,572	12,848,000	12,816,710	12,823,437		532		532		12,823,968		1,836,604	1,836,604	1,022,468	03/01/2038	2.B FE
33632*-UQ-8	FIRST SECURITY BANK		09/12/2023	VARIOUS	XXX	645,675	645,675	717,527	652,526		(6,850)		(6,850)		645,675			0	40,320	01/10/2024	2.B
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2023	VARIOUS	XXX	57,316,445	66,558,800	66,558,800	66,558,800				0		66,558,800		(9,242,355)	(9,242,355)	2,669,285	03/31/2038	2.B FE
346845-AB-6	FORT BENNING CLASS I		07/15/2023	SINKING FUND REDEMPTION	XXX	510,799	510,799	510,799	510,799				0		510,799			0	28,400	01/15/2036	1.E FE
346845-AC-4	FORT BENNING FAMILY COMMUNITIES LL		07/17/2023	SINKING FUND REDEMPTION	XXX	24,400	24,400	21,543	24,210		190		190		24,400			0	1,070	01/15/2036	1.E FE
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL		07/15/2023	SINKING FUND REDEMPTION	XXX	19,418	19,418	20,214	19,432		(14)		(14)		19,418			0	1,183	01/15/2051	2.C FE
346845-AK-6	FORT BENNING FAM		07/18/2023	VARIOUS	XXX	79,614	79,614	85,189	29,251		32		32		79,614			0	6,203	01/15/2051	1.F FE
347402-AA-7	FT HAMILTON HOUSING LLC		09/27/2023	SINKING FUND REDEMPTION	XXX	85,000	85,000	81,450	84,439		561		561		85,000			0	3,069	06/01/2049	2.C
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		09/15/2023	SINKING FUND REDEMPTION	XXX	108,398	108,398	106,262	108,253		145		145		108,398			0	4,204	02/15/2052	1.E FE
347508-AC-7	FTKNOX 5.915 2/52		09/15/2023	SINKING FUND REDEMPTION	XXX	5,993	5,993	5,744	5,975		18		18		5,993			0	236	02/15/2052	1.F FE
34961W-AC-9	FCO 2018-11A A1T		07/15/2023	MBS PAYDOWN	XXX	90,061	90,061	90,061	90,061				0		90,061			0	4,103	04/15/2031	1.A FE
35563P-BS-7	SCRT 2017-3 MT		09/01/2023	VARIOUS	XXX	115,121	115,121	114,304	115,093		29		29		115,121			0	3,538	07/25/2056	1.A
35563P-BU-2	SCRT 2017-3 MB		08/25/2023	VARIOUS	XXX	59,475	59,475	55,739	59,219		256		256		59,475			0	1,437	07/25/2056	1.A
35563P-BZ-1	SCRT 2017-3 HB		08/25/2023	PRIOR YEAR INCOME	XXX								0					0	453	07/01/2056	1.A
35563P-DD-8	SCRT 2017-4 HT		09/01/2023	VARIOUS	XXX	82,545	82,545	82,351	82,535		10		10		82,545			0	1,822	06/01/2057	1.A
36168W-AA-9	GCAT 2022-NQM5 A1		09/01/2023	MBS PAYDOWN	XXX	138,676	138,676	134,291	138,086		591		591		138,676			0	5,154	08/25/2067	1.A
36168W-AB-7	GCAT 2022-NQM5 A2		09/01/2023	MBS PAYDOWN	XXX	87,770	87,770	84,038	87,430		340		340		87,770			0	3,262	08/25/2067	1.E
36169D-AA-0	GCAT 2023-NQM2 A1		09/05/2023	MBS PAYDOWN	XXX	246,958	247,923	245,308			39		39		246,958			0	770	11/25/2067	1.A
36185N-7E-4	GMACM 2005-AR3 3A4		09/19/2023	MBS PAYDOWN	XXX	166	166	165	166				0		166			0	4	06/19/2035	1.A
36185T-AA-5	GMACN 2002-FTLS 1		09/11/2023	MBS PAYDOWN	XXX	83,504	83,504	101,947	84,584		(1,081)		(1,081)		83,504			0	3,966	04/10/2037	1.D
36186E-AA-7	GMACN 2003-PRES A		09/11/2023	MBS PAYDOWN	XXX	336,641	336,641	392,004	338,303		(1,662)		(1,662)		336,641			0	14,011	10/10/2041	1.F
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		09/11/2023	SINKING FUND REDEMPTION	XXX	183,663	183,663	183,255	183,412		251		251		183,663			0	6,427	10/10/2050	1.E
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1		09/27/2023	SINKING FUND REDEMPTION	XXX	196,523	196,523	203,367	196,788		(265)		(265)		196,523			0	6,042	02/10/2035	2.B
36186Y-AF-2	GMACN 2007-HCKM A		09/11/2023	SINKING FUND REDEMPTION	XXX	225,182	225,182	228,031	224,940		242		242		225,182			0	9,172	08/10/2052	2.B
36188A-AA-3	GMACN 2008-LEWS A		09/11/2023	SINKING FUND REDEMPTION	XXX	84,478	84,478	84,437	84,322		156		156		84,478			0	4,101	04/10/2047	1.D FE
362341-4D-8	GSR 2006-AR1 2A4		09/01/2023	MBS PAYDOWN	XXX	204,111	204,111	195,466	203,664		447		447		204,111			0	5,391	01/25/2036	1.B
36244*-AA-8	CTL - BOND BUILDING (DC)		09/12/2023	SINKING FUND REDEMPTION	XXX	121,585	121,585	121,585	121,585				0		121,585			0	2,338	09/10/2029	1.A
36249B-AD-2	GSAA 2007-7 A4		09/25/2023	MBS PAYDOWN	XXX	11,373	11,373	9,866	11,205		168		168		11,373			0	199	07/25/2037	1.A FM
37476W-AA-4	GIBSL SN 2019-1		08/09/2023	PRIOR YEAR INCOME	XXX								0					0	6,030	04/17/2056	
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		08/31/2023	VARIOUS	XXX	1,065,279	1,065,279	1,065,279	735,818				0		1,065,279			0	34,766	04/29/2029	2.B PL
38011W-AA-4	GMACN 2002-MEAD A		09/28/2023	SINKING FUND REDEMPTION	XXX	137,461	137,461	168,032	139,038		(1,576)		(1,576)		137,461			0	6,312	05/10/2037	1.G
38011X-AA-2	GMACN 2003-KIRT A		09/28/2023	SINKING FUND REDEMPTION	XXX	25,286	25,286	27,705	25,402		(115)		(115)		25,286			0	1,068	09/10/2036	1.C
38012D-AB-3	GMACN 2005-DRUM A		09/11/2023	SINKING FUND REDEMPTION	XXX	150,066	150,066	160,536	150,297		(231)		(231)		150,066			0	5,473	05/10/2050	2.B FE
38012D-AD-9	GMACN 2005-DRUM A		09/11/2023	SINKING FUND REDEMPTION	XXX	84,906	84,906	84,614	84,746		160		160		84,906			0	4,049	05/10/2050	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
38012K-AB-7	GMACN 2006-SCOT A1		09/11/2023	SINKING FUND REDEMPTION	XXX	137,418	137,418	145,131	138,517		(1,099)		(1,099)		137,418			0	4,868	01/10/2025	1.F
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		09/11/2023	SINKING FUND REDEMPTION	XXX	41,741	41,741	38,230	41,606		135		135		41,741			0	1,493	05/10/2051	1.E
38012M-AA-5	GMACN 2006-LEAV A1		09/11/2023	SINKING FUND REDEMPTION	XXX	128,487	128,487	128,997	128,497		(11)		(11)		128,487			0	4,675	03/10/2051	2.C
38175B-AA-2	GOCAP 2018-36A A		08/08/2023	MBS PAYDOWN	XXX	15,334	15,334	14,966	15,232		103		103		15,334			0	720	02/05/2031	1.A FE
38175N-AA-6	GOCAP 2015-25A AR		08/07/2023	MBS PAYDOWN	XXX	218,864	218,864	206,461	218,527		337		337		218,864			0	10,413	05/05/2030	1.A FE
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		08/14/2023	FREE TRANSFER	XXX	1,930,268	2,000,000	1,999,240	1,999,751		54		54		1,999,805		(69,537)	(69,537)	84,078	09/15/2025	2.B FE
40442A-AA-7	HIT 2022-HI32 A		08/15/2023	MBS PAYDOWN	XXX	646,380	646,380	643,142	644,382		1,998		1,998		646,380			0	31,448	07/15/2039	1.A FE
40442A-AC-3	HIT 2022-HI32 B		08/15/2023	MBS PAYDOWN	XXX	240,198	240,198	238,995	239,385		813		813		240,198			0	12,980	07/15/2039	1.D FE
41161P-HU-0	HVMLT 2004-9 4A1A		08/14/2023	VARIOUS	XXX	665,426	738,862	632,656	633,374		18,194		18,194		651,568		13,858	13,858	24,171	12/19/2034	1.B
41161P-TN-3	HVMLT 2005-10 2A1A		09/19/2023	MBS PAYDOWN	XXX	2,166	2,166	1,715	1,795		371		371		2,166			0	57	11/19/2035	1.B
415864-AM-9	HARSCO CORPORATION		07/19/2023	VARIOUS	XXX	4,142,199	4,725,000	4,817,069	4,771,857		(12,255)	647,198	(659,453)		4,112,404		29,795	29,795	264,504	07/31/2027	4.C
42704R-AA-9	HERA 2021-FL1 A		09/18/2023	VARIOUS	XXX	5,269	5,269	5,082	5,219		50		50		5,269			0	219	02/18/2038	1.A
437076-CT-7	HOME DEPOT INC		07/20/2023	KEYBANC CAPITAL MARKETS	XXX	4,209,451	4,270,000	4,182,959	3,028,623		511		511		4,183,630		25,821	25,821	150,033	09/15/2052	1.F
43730N-AE-6	HPA 2022-1 C		09/19/2023	MBS PAYDOWN	XXX	40,532	40,532	40,132	40,434		98		98		40,532			0	1,259	04/17/2039	1.G
43730X-AB-0	HPA 2021-3 B		09/19/2023	MBS PAYDOWN	XXX	129,000	129,000	128,994	128,844		157		157		129,000			0	2,263	01/17/2041	1.D
43730X-AC-8	HPA 2021-3 C		09/19/2023	MBS PAYDOWN	XXX	37,578	37,578	37,577	37,529		50		50		37,578			0	697	01/17/2041	1.G
43732V-AC-0	HPA 2021-2 C		09/19/2023	MBS PAYDOWN	XXX	2,620	2,620	2,297			39		39		2,620			0	30	12/17/2026	1.G
44329H-AH-7	HANSCOM FAMILY HSG LLC MILITARY HSG		09/19/2023	SINKING FUND REDEMPTION	XXX	528,901	528,901	529,052	528,901				0		528,901			0	29,777	10/15/2028	1.C FE
44329H-AL-8	HP COMMUNITIES		09/01/2023	SINKING FUND REDEMPTION	XXX	34,286	34,286	34,286	34,286				0		34,286			0	2,571	09/01/2053	1.C FE
44329H-AT-1	HP COMMUNITIES LLC		09/19/2023	SINKING FUND REDEMPTION	XXX	44,880	44,880	44,768	44,746		133		133		44,880			0	2,661	09/15/2034	1.D FE
444859-BP-6	HUMANA INC		08/03/2023	MATURITY	XXX	5,403,000	5,403,000	5,234,756	5,306,328		96,672		96,672		5,403,000			0	35,120	08/03/2023	2.B FE
446413-AW-6	HUNTINGTON INGALLS INDUSTRIES INC		08/16/2023	MATURITY	XXX	13,306,000	13,306,000	12,864,159	13,040,764		265,236		265,236		13,306,000			0	89,150	08/16/2023	2.C FE
448579-AL-6	HYATT HOTELS CORP		09/29/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	640,000	640,000	639,622	639,857		142		142		639,999		1	1	8,274	10/01/2023	2.C FE
44988U-AA-5	IP LENDING III LLC		08/04/2023	VARIOUS	XXX	31,080,000	31,080,000	31,080,000	31,080,000				0		31,080,000			0	666,899	11/02/2026	1.G FE
44988W-AA-1	IP LENDING II LLC		07/01/2023	PRIOR YEAR INCOME	XXX								0					0	1,855	08/25/2025	1.G FE
45203L-CX-9	ILSMFH 3.07 06/01/36		09/27/2023	MBS PAYDOWN	XXX	28,584	28,584	28,584	28,584				0		28,584			0	672	06/26/2036	1.A FE
45276K-AA-5	IMPRL 2022-NQM3 A1		09/01/2023	MBS PAYDOWN	XXX	33,807	33,807	33,806	33,807				0		33,807			0	1,027	05/25/2067	1.A FE
45605P-AM-0	BIND 2016-1A 3		07/15/2023	MBS PAYDOWN	XXX	2,588,276	2,588,276	2,588,276	2,588,276				0		2,588,276			0	84,795	04/15/2026	2.B FE
456606-AF-9	INDYMAC HOME EQUITY MORTGAGE SER SPMD 20		09/01/2023	MBS PAYDOWN	XXX	2,121	2,121	1,472	834	630	8		638		1,472		649	649	72	02/25/2030	6.
45660L-A2-5	RAST 2005-A11 1A5		09/01/2023	MBS PAYDOWN	XXX	35,560	35,560	31,954	31,873		81		81		31,954		3,606	3,606	1,292	10/25/2035	4.B
45660L-QW-2	INDX 2005-AR13 1A1		09/25/2023	PRIOR YEAR INCOME	XXX								0					0	1,482	08/25/2035	
45661E-CM-4	INDX 2006-AR5 2A1		09/25/2023	MBS PAYDOWN	XXX	11,341	11,341	9,338			38		38		11,341			0	49	05/25/2036	1.A FE
45669W-AC-0	INDX 2007-FLX5 2A1		09/25/2023	MBS PAYDOWN	XXX	133,935	133,935	114,667	135,156		(1,221)		(1,221)		133,935			0	2,592	08/25/2037	1.A FM
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC		08/14/2023	FREE TRANSFER	XXX	1,909,309	2,000,000	1,993,320	1,995,779		402		402		1,996,181		(86,872)	(86,872)	80,858	10/01/2028	2.B
46590U-AA-0	HENDR 2018-2A A		09/15/2023	VARIOUS	XXX	781,698	781,698	780,917	780,649		1,049		1,049		781,698			0	20,656	10/15/2075	1.A FE
46590U-AB-8	HENDR 2018-2A B		09/15/2023	MBS PAYDOWN	XXX	96,522	96,522	101,013	96,666		(144)		(144)		96,522			0	3,014	10/15/2077	2.A FE
465976-AB-4	JPMMT 2022-LTV1 A2		09/25/2023	MBS PAYDOWN	XXX	30,851	30,851	30,207	30,746		105		105		30,851			0	729	07/25/2052	1.D FE
46616P-AA-1	HENDR 2011-1A A		09/15/2023	VARIOUS	XXX	7,369,173	7,955,752	7,959,073	7,982,779		(1,686)	508,673	(510,359)		7,472,420		(103,247)	(103,247)	278,285	10/15/2056	1.A
46616P-AB-9	HENDR 2011-1A B		09/15/2023	MBS PAYDOWN	XXX	80,758	80,758	80,734	80,682		76		76		80,758			0	4,183	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		09/15/2023	VARIOUS	XXX	3,537,862	3,795,457	3,797,364	3,795,774		(214)	229,941	(230,155)		3,565,619		(27,757)	(27,757)	142,111	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A		09/30/2023	VARIOUS	XXX	6,228,926	6,977,399	7,177,106	7,154,599		(2,925)	868,774	(871,699)		6,304,934		(76,008)	(76,008)	218,329	02/15/2065	1.A
46616V-AB-6	HENDR 2012-1A B		09/15/2023	MBS PAYDOWN	XXX	13,144	13,144	13,141	13,110		34		34		13,144			0	640	02/15/2067	2.B FE
46617A-AA-3	HENDR-2012-3A A		09/30/2023	VARIOUS	XXX	2,507,502	2,905,464	2,814,875	2,799,179		27,805		27,805		2,826,984		(319,482)	(319,482)	70,379	09/15/2065	1.A FE
46617F-AA-2	HENDR 2013-1A A		09/15/2023	MBS PAYDOWN	XXX	48,829	48,829	48,796	48,722		107		107		48,829			0	1,049	03/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A		09/15/2023	MBS PAYDOWN	XXX	194,608	194,608	194,563	194,137		471		471		194,608			0	5,588	03/15/2062	1.A FE
46617L-AA-9	HENDR 2013-3A A		09/15/2023	MBS PAYDOWN	XXX	96,876	96,876	99,724	97,004		(129)		(129)		96,876			0	2,618	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1A A		09/15/2023	MBS PAYDOWN	XXX	216,920	216,920	216,807	208,524		312		312		216,920			0	5,558	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		09/15/2023	MBS PAYDOWN	XXX	13,995	13,995	13,984	13,968		27		27		13,995			0	452	03/15/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A		09/15/2023	MBS PAYDOWN	XXX	76,493	76,493	76,255	76,371		121		121		76,493			0	1,812	01/15/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B		09/15/2023	MBS PAYDOWN	XXX	21,020	21,020	21,010	20,983		37		37		21,020			0	618	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A		09/15/2023	MBS PAYDOWN	XXX	46,703	46,703	45,215	46,549		154		154		46,703			0	1,076	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		09/15/2023	MBS PAYDOWN	XXX	16,953	16,953	16,949	16,924		29		29		16,953			0	491	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A		09/15/2023	MBS PAYDOWN	XXX	1,955	1,955	1,824	1,944		12		12		1,955			0	42	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B		09/27/2023	MBS PAYDOWN	XXX	38,798	38,798	38,765	38,729		69		69		38,798			0	1,100	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		09/15/2023	MBS PAYDOWN	XXX	201,544	201,544	201,330	201,233		311		311		201,544			0	5,261	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		09/15/2023	MBS PAYDOWN	XXX	92,541	92,541	92,540	92,369		172		172		92,541			0	3,015	03/15/2060	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46619X-AA-1	HENDR 2015-3A A		09/15/2023	MBS PAYDOWN	XXX	104,391	104,391	104,212	104,218		172		172		104,391			0	2,912	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		09/15/2023	MBS PAYDOWN	XXX	53,196	53,196	53,185	53,079		117		117		53,196			0	2,066	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		09/15/2023	MBS PAYDOWN	XXX	65,083	65,083	65,033	64,985		97		97		65,083			0	1,737	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		09/15/2023	MBS PAYDOWN	XXX	30,692	30,692	31,776	31,056		(364)		(364)		30,692			0	1,114	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		09/15/2023	MBS PAYDOWN	XXX	207,361	207,361	207,061	207,070		291		291		207,361			0	4,823	09/15/2072	1.A FE
46620V-AB-0	HENDR 2017-2A B		09/15/2023	VARIOUS	XXX	64,327	64,327	64,293	64,183		144		144		64,327			0	2,260	09/17/2074	2.C FE
46627M-DD-6	JPALT 2006-A1 4A4		08/31/2023	MBS PAYDOWN	XXX	831,182	1,136,295	860,155	814,493		16,688		16,688		831,182			0	24,434	03/25/2036	1.B
46627M-FU-6	JPMALT 06-S1A		08/31/2023	VARIOUS	XXX	2,030,790	2,285,504	2,064,599	2,059,170		(28,380)		(28,380)		2,030,790			0	64,314	03/25/2036	1.B
46629C-AB-3	JPMMT 2006-A5 2A1		08/31/2023	MBS PAYDOWN	XXX	216,354	262,232	244,278	244,679		(28,326)		(28,326)		216,354			0	7,368	08/25/2036	3.B
46629C-AK-3	JPMMT 2006-A5 3A4		08/25/2023	VARIOUS	XXX	52,935	63,942	60,745	60,774		193		193		60,967		(8,031)	(8,031)	1,767	08/25/2036	3.B
46631J-AL-2	JPMMT 2007-A4 3A1		09/01/2023	MBS PAYDOWN	XXX	1,685	1,685	1,517	1,664		21		21		1,685			0	51	06/25/2037	1.B
46640M-AC-4	JPMMT 2013-3 A3		09/01/2023	MBS PAYDOWN	XXX	3,439	3,439	3,417	3,436		3		3		3,439			0	77	07/25/2043	1.A FM
46650X-AA-1	HENDR 2019-1A A		09/15/2023	MBS PAYDOWN	XXX	3,004	3,004	2,899	2,993		11		11		3,004			0	77	08/15/2071	1.A FE
46651N-AA-2	JOLAR 2019-1 A		09/28/2023	VARIOUS	XXX	22,235,090	24,524,457	24,249,944	24,302,314		(1,681,718)		(1,681,718)		22,620,596		(385,506)	(385,506)	751,462	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		09/15/2023	MBS PAYDOWN	XXX	21,186	21,186	24,279	21,349		(163)		(163)		21,186			0	527	10/15/2072	1.A FE
46651T-AB-7	HENDR 2018-1A B		09/15/2023	MBS PAYDOWN	XXX	5,078	5,078	6,029	5,127		(49)		(49)		5,078			0	159	10/15/2074	2.A FE
46654W-BS-9	JPMMT 2022-1 A15		09/01/2023	MBS PAYDOWN	XXX	1,008,937	1,008,937	969,526	1,007,180		1,757		1,757		1,008,937			0	16,339	07/25/2052	1.B FE
46655G-AC-9	JPMMT 2022-4 A2A		09/27/2023	VARIOUS	XXX	9,583,948	11,704,222	10,599,636	10,577,343		272,651		272,651		10,849,994		(1,266,046)	(1,266,046)	140,871	10/25/2052	1.A FE
46655K-AD-8	JPMMT 2022-6 A3		08/31/2023	VARIOUS	XXX	9,070,245	11,136,824	10,085,786	10,064,042		82,950		82,950		10,146,992		(1,076,747)	(1,076,747)	244,817	11/25/2052	1.A FE
46655N-AB-6	JPMMT 2022-7 1A2		09/01/2023	VARIOUS	XXX	17,810,988	21,880,014	19,408,256	19,375,415		253,081		253,081		19,628,496		(1,817,508)	(1,817,508)	480,714	12/25/2052	1.A
46655V-BU-5	JPMMT 22-8-A17		09/01/2023	MBS PAYDOWN	XXX	21,993	21,993	21,176	21,945		49		49		21,993			0	676	01/25/2053	1.C
46665R-AA-7	JGW 2020-D		09/15/2023	VARIOUS	XXX	365,857	365,857	365,857	365,857				0		365,857			0	7,865	01/01/2064	1.F FE
477164-AA-5	JETBLUE AIRWAYS CORPORATION		07/31/2023	VARIOUS	XXX	3,376,577	3,680,193	3,680,193	3,680,193			328,516	(328,516)		3,351,677		24,900	24,900	97,730	11/15/2032	1.F FE
482480-AJ-9	KLA CORP		07/20/2023	GOLDMAN SACHS & CO	XXX	1,489,100	2,000,000	1,472,960			1,778		1,778		1,474,738		14,362	14,362	26,217	03/01/2050	1.G FE
48255K-AA-4	KKR CORE SR SECURED NOTES		09/28/2023	MBS PAYDOWN	XXX	115,044	115,044	115,044	115,044				0		115,044			0	1,830	07/15/2031	2.B PL
482739-AH-2	KVK 2013-1A CR		07/14/2023	MBS PAYDOWN	XXX	265,894	265,894	265,894	265,894				0		265,894			0	13,456	01/15/2028	1.A
483007-AJ-9	KAISER ALUMINUM CORPORATION		09/18/2023	PARIBAS	XXX	1,674,375	1,900,000	1,972,875	1,939,913		(12,909)		(12,909)		1,927,004		(252,629)	(252,629)	92,513	03/01/2028	3.C FE
487312-AA-8	KEENAN FORT DETRICK ENERGY		07/31/2023	PRIOR YEAR INCOME	XXX								0					0	91,948	05/15/2033	1.F FE
496444-AA-8	KINMFH 3.65 1/1/2037		09/26/2023	MBS PAYDOWN	XXX	13,960	13,960	14,098	13,964		(4)		(4)		13,960			0	342	01/01/2037	1.B FE
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48		07/01/2023	SINKING FUND REDEMPTION	XXX	1,242,855	1,242,855	1,247,264	1,242,909		(54)		(54)		1,242,855			0	36,664	06/21/2048	2.B PL
513272-AE-4	LAMB WESTON HLD		09/18/2023	VARIOUS	XXX	5,980,000	7,000,000	7,000,000	7,000,000			533,600	(533,600)		6,466,400		(486,400)	(486,400)	333,351	01/31/2032	3.C FE
525221-EM-5	LXS 2005-7N 1A1A		09/25/2023	MBS PAYDOWN	XXX	104,150	104,150	93,128	103,207		944		944		104,150			0	2,529	12/25/2035	1.A FM
52522C-AG-8	LXS 2006-14N 3A2		09/25/2023	MBS PAYDOWN	XXX	5,972	5,972	4,592	5,887		85		85		5,972			0	180	08/25/2036	1.A
52532X-AE-5	LEIDOS INC		07/12/2023	VARIOUS	XXX	4,617,400	5,000,000	4,935,800	4,953,595		3,362	366,278	(362,916)		4,590,680		26,720	26,720	145,226	05/15/2030	2.C FE
53946J-AC-8	LNCR 2019-CRE2 AS		07/15/2023	MBS PAYDOWN	XXX	1,019,601	1,019,601	899,244	998,044		21,557		21,557		1,019,601			0	37,240	05/15/2036	1.A FE
53946M-AE-7	LNCR 2018-CRE1 B		09/15/2023	MBS PAYDOWN	XXX	3,417,506	3,417,506	3,429,416	3,517,893		(100,386)		(100,386)		3,417,506			0	150,649	05/15/2028	1.B FE
550786-AS-6	LVII 2009-3 B4B		09/27/2023	VARIOUS	XXX	653,048	653,048	394,943	637,754		15,294		15,294		653,048			0	25,734	10/27/2037	1.A FM
550786-AU-1	LVII 2009-3 B4D		09/28/2023	MBS PAYDOWN	XXX	737,953	737,953	104,310	660,309		77,643		77,643		737,953			0	(70,403)	10/27/2037	1.B FM
55283L-AA-3	MAPSL 2019-1A A		09/27/2023	MBS PAYDOWN	XXX	5,452,487	5,452,487	5,446,652	5,442,788		9,699		9,699		5,452,487			0	170,500	03/15/2044	2.C
55283Y-AA-5	MACON 2021-1 A		09/05/2023	MBS PAYDOWN	XXX	159,562	159,562	159,558	159,492		70		70		159,562			0	2,794	11/05/2035	1.F FE
55446M-AA-5	MAACH 2019-1 A		09/15/2023	MBS PAYDOWN	XXX	2,037,587	2,037,587	2,037,420	2,035,062		2,526		2,526		2,037,587			0	47,875	10/15/2039	2.A FE
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		09/27/2023	VARIOUS	XXX	54,108	54,108	54,108	54,109				0		54,109			0	2,190	03/15/2037	3.A
56564R-AA-8	MAPSL 2018-1A A		09/15/2023	MBS PAYDOWN	XXX	3,096,048	3,096,048	3,089,921	3,090,727		5,321		5,321		3,096,048			0	92,188	05/15/2043	1.G FE
56576Q-AQ-1	MCLO 2013-5A A2R		08/22/2023	MBS PAYDOWN	XXX	680,142	680,142	674,127	669,843		10,299		10,299		680,142			0	33,211	11/21/2027	1.A FE
573284-AY-2	MARTIN MARIETTA MATERIALS INC		07/15/2023	MATURITY	XXX	140,000	140,000	139,983	139,996		4		4		140,000			0	903	07/15/2023	2.B FE
57586N-3F-6	MASHSG 3.875 01/01/39		09/28/2023	MBS PAYDOWN	XXX	56,214	56,214	56,214	56,214				0		56,214			0	1,460	01/26/2039	1.B FE
58439#-AB-1	MEDI-WEIGHTLOSS DD T/L 1L 10/22		09/29/2023	SINKING FUND REDEMPTION	XXX	323	323	320			3		3		323			0	9	10/28/2028	2.A PL
585494-AA-5	MELLO 2021-MTG2 A1		09/01/2023	MBS PAYDOWN	XXX	36,999	36,999	30,987	36,709		290		290		36,999			0	637	06/25/2051	1.A
585495-AA-2	MELLO 2021-MTG1 A1		08/31/2023	VARIOUS	XXX	2,626,138	3,355,583	2,848,575	2,834,044		33,471		33,471		2,867,516		(241,378)	(241,378)	61,455	04/25/2051	1.A FE
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED		09/01/2023	MATURITY	XXX	32,196,000	32,196,000	31,721,859	31,908,100		287,900		287,900		32,196,000			0	859,633	09/01/2023	2.B FE
59524E-AB-8	MID-ATLANTIC MILITRY CO		08/01/2023	SINKING FUND REDEMPTION	XXX	115,236	115,236	114,897	115,238		(3)		(3)		115,236			0	6,038	08/01/2050	1.E FE
59524E-AC-6	MIDATL 5.30 8/50		08/01/2023	SINKING FUND REDEMPTION	XXX	456,902	456,902	439,723	436,864		322		322		456,902			0	23,693	08/01/2050	2.B FE
598329-AB-6	MIDWEST FAM HSG		09/28/2023	SINKING FUND REDEMPTION	XXX	293,153	293,153	293,153	293,153				0		293,153			0	16,184	01/01/2051	1.D FE
598329-AC-4	MWFAM 5.531 1/51		07/07/2023	SINKING FUND REDEMPTION	XXX	18,605	18,605	18,393	18,585		20		20		18,605			0	1,029	01/01/2051	1.F FE
598329-AD-2	MWFAM 5.581 1/51		07/03/2023	SINKING FUND REDEMPTION	XXX	29,573	29,573	27,012			26		26		29,573			0	825	01/01/2051	1.F
598329-AE-0	MWFAM 6.631 01/01/51		09/28/2023	SINKING FUND REDEMPTION	XXX	21,103	21,103	25,060	21,195		(91)		(91)		21,103			0	1,341	01/01/2051	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY		09/18/2023	VARIOUS	XXX	15,906,212	17,295,000	17,557,119	17,508,964		(23,014)		(23,014)		17,485,950		(1,579,738)	(1,579,738)	778,504	04/01/2029	2.B FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/29/2023	VARIOUS	XXX	3,282,418	3,282,418	3,241,387	3,260,439		21,978		21,978		3,282,418			0	166,759	06/20/2027	2.C FE
60416T-RR-1	MINNESOTA ST HSG FIN AGY		08/31/2023	VARIOUS	XXX	5,000	5,000	5,000	5,000		0		0		5,000			0	133	07/01/2037	1.B FE
61748J-AE-7	MSM 2006-9AR A5		09/25/2023	VARIOUS	XXX	52,214	52,214	23,856	8,025	15,373	458		15,831		23,856		28,358	28,358	300	08/25/2036	6
61758V-AR-8	MSRR 2010-R2 2C		08/31/2023	PRIOR YEAR INCOME	XXX								0						(27,174)	05/26/2036	1.B FM
61762F-AU-0	MSRR 2013-R4 4B2		08/15/2023	MBS PAYDOWN	XXX	970,983	1,119,918	964,020	960,469		10,515		10,515		970,983			0	21,476	01/01/2037	1.B
61763X-BF-2	MSBAM 2014-C18 300A		08/03/2023	CITIGROUP GLOBAL MARKETS	XXX	12,937,500	17,250,000	17,245,283	17,245,386		(3,510)		(3,510)		17,241,876		(4,304,376)	(4,304,376)	447,303	08/15/2031	1.A FM
61764P-BA-9	MSBAM 2014-C19 LNC1		09/01/2023	MBS PAYDOWN	XXX	4,777	4,777	4,801	4,780		(3)		(3)		4,777			0	127	12/15/2046	1.A FM
62927#-AT-3	NFL VENTURES LP		07/01/2023	VARIOUS	XXX	260,546	260,546	260,546	260,546				0		260,546			0	(3,216)	04/15/2045	1.E FE
62946A-AC-8	NPRL 2017-1A A1		09/28/2023	VARIOUS	XXX	180,682	180,682	180,720	180,437		244		244		180,682			0	3,905	10/21/2047	1.G FE
629682-AA-3	NADG 2019-1 A		09/28/2023	MBS PAYDOWN	XXX	23,125	23,125	23,125	23,125				0		23,125			0	519	12/28/2049	1.F FE
63172D-AA-9	CFOZ 2019-1 A		08/15/2023	MBS PAYDOWN	XXX	536,948	536,948	537,054	536,973		(25)		(25)		536,948			0	16,028	08/15/2034	1.F FE
636792-AA-1	NATIONAL LIFE INSURANCE CO CTL - NAT LOGISITICS PT FUNDED		09/15/2023	PRIOR YEAR INCOME	XXX								0						577,500	09/15/2039	1.G FE
63681#-AA-8	NAVTR 2021-1 B		09/15/2023	VARIOUS	XXX	229,094	229,094	229,094	229,094				0		229,094			0	5,508	10/10/2042	1.D
63943B-AB-9	NEUBERGER BERMAN GRP/FIN		09/15/2023	MBS PAYDOWN	XXX	82,143	82,143	82,118	82,022		121		121		82,143			0	1,956	11/15/2046	2.B
64128X-AG-5	NRZT 2016-2A B1		09/12/2023	VARIOUS	XXX	1,682,961	1,786,000	1,778,241	1,786,597		243	103,767	(103,524)		1,683,073		(112)	(112)	81,263	03/15/2027	2.B FE
64829G-AJ-8	NRZT 2018-1A A1A		09/18/2023	VARIOUS	XXX	2,308,289	2,448,544	2,562,089	2,501,123		(16,367)		(16,367)		2,484,756		(176,467)	(176,467)	126,843	11/25/2035	1.B FE
64830G-AB-2	NRZT 2018-1A A1A		09/01/2023	MBS PAYDOWN	XXX	23,886	23,886	24,403	23,971		(85)		(85)		23,886			0	656	12/01/2057	1.A FM
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL		08/31/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	160,000	160,000	171,470			(355)		(355)		171,116		(11,116)	(11,116)	9,227	08/01/2036	1.A FE
65251P-AY-9	NSLP 2014-1A AR		07/25/2023	MBS PAYDOWN	XXX	3,663,124	3,663,124	3,663,124	3,663,124				0		3,663,124			0	171,915	04/25/2031	1.A FE
65252B-AA-1	FSSLF 2015-2A A1N		07/20/2023	MBS PAYDOWN	XXX	806,485	806,485	806,485	806,485				0		806,485			0	36,908	04/29/2030	1.A FE
65539C-BA-3	NMRR 2011-4RA 3A3		09/26/2023	MBS PAYDOWN	XXX	152,651	152,651	122,029	149,295		3,355		3,355		152,651			0	3,861	12/26/2035	1.A
664175-AA-4	GMH MILITARY HSG NAVY NE		08/30/2023	SINKING FUND REDEMPTION	XXX	195,000	195,000	204,140	195,141		(141)		(141)		195,000			0	6,161	10/15/2049	2.A PL
664175-AB-2	GMHMIL 6.448 10/49		09/29/2023	SINKING FUND REDEMPTION	XXX	5,433	5,433	5,082	5,400		33		33		5,433			0	175	10/15/2049	2.A PL
664175-AC-0	GMH MILITARY HSG NAVY NE		07/01/2023	SINKING FUND REDEMPTION	XXX	175,000	175,000	170,930	174,950		50		50		175,000			0	5,511	10/15/2049	2.C PL
670843-AA-9	OBX 2023-NQM2 A1		09/01/2023	MBS PAYDOWN	XXX	525,457	525,457	524,392			59		59		525,457			0	16,473	03/25/2063	1.A
670855-AB-1	OBX 2023-NQM1 A2		09/01/2023	MBS PAYDOWN	XXX	110,717	110,717	110,157			46		46		110,717			0	5,034	11/25/2062	1.C
67085K-AA-0	OFFUTT AFB AMERICA FIRST		09/01/2023	SINKING FUND REDEMPTION	XXX	100,307	100,307	95,881	93,943		95		95		100,307			0	5,477	09/01/2050	1.G FE
67117D-AB-6	OBX 2022-NQM7 A2		09/25/2023	VARIOUS	XXX	55,986	55,986	55,871	55,652		334		334		55,986			0	2,126	08/25/2062	1.C
67117P-AA-1	OBX 2023-NQM3 A1		09/01/2023	MBS PAYDOWN	XXX	131,388	131,388	131,388					0		131,388			0	2,695	01/25/2063	1.A
67117P-AB-9	OBX 2023-NQM3 A2		09/01/2023	MBS PAYDOWN	XXX	131,369	131,369	131,321			2		2		131,369			0	2,938	01/25/2063	1.C
67117V-AB-6	OBX 2023-NQM6 A2		09/01/2023	MBS PAYDOWN	XXX	166,860	166,860	166,858			1		1		166,860			0	1,640	07/25/2063	1.C
67117Y-AB-0	OBX 2022-NQM8 A2		09/01/2023	MBS PAYDOWN	XXX	484,168	484,168	476,573	483,502		665		665		484,168			0	20,125	09/25/2062	1.C
67118L-AA-9	OBX 2022-NQM9 A1A		09/01/2023	MBS PAYDOWN	XXX	567,002	567,002	564,898	566,864		138		138		567,002			0	23,946	09/25/2062	1.A
67118L-AC-5	OBX 2022-NQM9 A2		09/01/2023	MBS PAYDOWN	XXX	46,571	46,571	45,764	46,513		58		58		46,571			0	1,967	09/25/2062	1.C
67448G-AA-1	OBX 2023-NQM4 A1		09/01/2023	MBS PAYDOWN	XXX	52,576	52,576	52,321					0		52,576			0	1,017	03/25/2063	1.A FE
677071-AB-8	OHANA MILITARY		09/28/2023	VARIOUS	XXX	200,000	200,000	212,568	201,425		(140)		(140)		201,285		(1,285)	(1,285)	5,884	10/01/2034	1.D FE
684906-HL-7	ORAMFH 3.9 01/01/35		09/27/2023	VARIOUS	XXX	52,395	52,395	52,395	52,395				0		52,395			0	1,438	01/01/2035	1.A
69121P-CH-4	OWNIT 2006-1 AF2		08/31/2023	VARIOUS	XXX	1,120,115	2,021,603	1,117,961	1,117,961				0		1,117,961		2,154	2,154	30,675	10/25/2035	1.B
69122D-AA-7	OR 2019-1A A		08/22/2023	MBS PAYDOWN	XXX	591,937	591,937	591,937	591,937				0		591,937			0	30,479	05/20/2031	1.A
69144A-AA-7	OXFIN 2020-1A A2		09/15/2023	MBS PAYDOWN	XXX	1,002,824	1,002,824	1,002,824	1,002,824				0		1,002,824			0	18,702	02/15/2028	1.F FE
693342-AJ-6	PCG 2022-B A4		07/13/2023	VARIOUS	XXX	2,981,100	3,000,000	2,999,958	3,056,637		453	64,740	(64,287)		2,992,350		(11,250)	(11,250)	155,057	12/01/2047	1.A FE
69336V-AB-7	PGT INNOVATIONS INC		07/12/2023	VARIOUS	XXX	1,880,000	2,000,000	2,000,000	2,000,000			134,392	(134,392)		1,865,608		14,392	14,392	68,785	08/01/2029	4.A FE
69377T-AA-4	PRKCM 2022-AFC2 A1		09/01/2023	MBS PAYDOWN	XXX	522,980	522,980	522,969	522,423		557		557		522,980			0	18,043	08/25/2057	1.A
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2		07/17/2023	SINKING FUND REDEMPTION	XXX	30,092	30,092	29,496	30,059		33		33		30,092			0	1,679	07/15/2051	2.B FE
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3		07/17/2023	SINKING FUND REDEMPTION	XXX	82,146	82,146	79,035	82,044		102		102		82,146			0	4,623	07/15/2051	2.B FE
69702Q-AA-6	PSTAT 2022-5A A1		08/28/2023	VARIOUS	XXX	18,248,807	18,248,807	18,066,319	18,064,106		80,966		80,966		18,145,072		103,735	103,735	1,090,075	07/15/2035	1.A
69702Q-AC-2	PSTAT 2022-5A A2		08/28/2023	VARIOUS	XXX	13,000,000	13,000,000	12,870,000	12,878,027		6,771		6,771		12,884,799		115,201	115,201	922,872	07/15/2035	1.B
70450Y-AL-7	PAYPAL HOLDINGS INC		07/20/2023	BARCLAYS CAPITAL INC	XXX	964,730	1,000,000	941,370			2,048		2,048		943,418		21,312	21,312	28,478	06/01/2032	1.G
70450Y-AM-5	PAYPAL HOLDINGS INC		08/10/2023	VARIOUS	XXX	6,913,230	7,128,000	7,074,369	7,074,568		449		449		7,075,017		(161,788)	(161,788)	242,913	06/01/2052	1.G
709599-BE-3	PENSKE TRUCK LEASING CO LP / PTL F		08/14/2023	FREE TRANSFER	XXX	964,151	1,000,000	997,320	998,720		250		250		998,970		(34,820)	(34,820)	46,354	01/29/2026	2.B
714046-AK-5	PERKINELMER INC		09/15/2023	MATURITY	XXX	3,891,000	3,891,000	3,743,878	3,800,118		90,882		90,882		3,891,000			0	21,401	09/15/2023	2.B FE
71839#-AA-2	PHILLIES FUNDING LP		07/10/2023	SINKING FUND REDEMPTION	XXX	290,705	290,705	290,705	290,705				0		290,705			0	13,539	07/10/2030	2.A PL
72305*-AA-9	PINEBRIDGE PRIVATE CREDIT III CLASS A		07/01/2023	VARIOUS	XXX	139,995	139,995	139,995	45,907				0		139,995			0	4,515	08/31/2032	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III CLASS B		07/01/2023	VARIOUS	XXX	63,633	63,633	63,633	20,867				0		63,633			0	2,445	08/31/2032	2.C PL
72650T-AA-6	PLAINS END FINANCING LLC		07/15/2023	SINKING FUND REDEMPTION	XXX	77,998	77,998	77,998	77,998				0		77,998			0	3,516	04/15/2028	3.A FE
73939V-AA-2	POWERTEAM SERVICES LLC		08/16/2023	VARIOUS	XXX	647,308	681,319	683,022	682,489		(201)		(201)		682,287		(34,979)	(34,979)	51,755	12/04/2025	5.A FE
74166N-AA-2	PRIME SECURITY ONE MS INC		07/12/2023	VARIOUS	XXX	2,146,875	2,500,000	2,166,875	2,229,713		8,739	100,952	(92,213)		2,137,500		9,375	9,375	121,536	07/15/2032	3.B
74340X-BT-7	PROLOGIS LP		07/20/2023	MLLM	XXX	2,529,150	2,600,000	2,480,738	2,482,800		5,088		5,088		2,487,888		41,262	41,262	101,544	01/15/2033	1.G FE
749228-AJ-1	RALI 2006-QS4 A9		09/01/2023	MBS PAYDOWN	XXX	43,196	43,196	35,346	42,945		250		250		43,196			0	1,447	04/25/2036	2.B
74927X-AE-2	RBSGC 2007-B 1A5		09/01/2023	MBS PAYDOWN	XXX	11,946	11,946	6,799	6,799		0		0		6,799		5,147	5,147	360	01/25/2037	5.B
74928D-AZ-8	RBSSP 2009-1 9A2		08/31/2023	MBS PAYDOWN	XXX	2,213,814	2,811,263	2,412,415	2,459,317		(245,504)		(245,504)		2,213,814			0	107,469	08/25/2037	1.B
74928D-BH-7	RBSSP 2009-1 9A4		08/31/2023	MBS PAYDOWN	XXX	1,394,101	1,777,886	1,633,740	1,555,758		(161,657)		(161,657)		1,394,101			0	68,075	08/26/2037	1.B
74938F-AW-8	RCKT 2022-1 A21		09/01/2023	VARIOUS	XXX	566,436	566,436	550,770	565,528		908		908		566,436			0	9,208	01/25/2052	1.A FE
74958W-AB-2	RFMSI 2007-SA1 2A1		09/01/2023	MBS PAYDOWN	XXX	3,954	3,954	3,083	3,043		40		40		3,083		871	871	96	02/25/2037	3.B
75114T-AJ-0	RALI 2006-QS5 A9		09/01/2023	MBS PAYDOWN	XXX	20,533	20,533	17,145	20,423		110		110		20,533			0	580	05/25/2036	1.B
75410R-AS-5	RATE 2022-J1 A17		09/01/2023	MBS PAYDOWN	XXX	426,272	426,272	408,488	425,553		719		719		426,272			0	6,980	01/25/2052	1.B
75410R-AU-0	RATE 2022-J1 A19		09/01/2023	MBS PAYDOWN	XXX	85,254	85,254	84,149	85,210		44		44		85,254			0	1,675	01/25/2052	1.B FE
75513E-AD-3	RAYTHEON TECHNOLOGIES CORPORATION		07/20/2023	BARCLAYS CAPITAL INC	XXX	1,266,945	1,500,000	1,225,650	1,232,184		16,801		16,801		1,248,985		17,960	17,960	35,906	07/01/2030	2.A FE
75524M-AD-2	RBSSP 2009-7 2A2		09/25/2023	MBS PAYDOWN	XXX	17,544	17,544	12,875	12,934		0		0		12,934		4,610	4,610	537	09/26/2035	1.D
75574X-AE-5	RCMT 2019-FL3 B		07/25/2023	MBS PAYDOWN	XXX	2,421,319	2,421,319	2,428,356	2,425,236		4,634		4,634		2,429,870		(8,551)	(8,551)	91,531	03/25/2034	1.A FE
75574X-AG-0	RCMT 2019-FL3 C		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	240,108	03/25/2034	1.B FE
759351-AL-3	REINSURANCE GROUP OF AMERICA INC		09/15/2023	MATURITY	XXX	500,000	500,000	498,115	499,836		164		164		500,000			0	23,500	09/15/2023	2.A FE
75951A-AJ-7	RELIANCE STANDARD LIFE GLOBAL FUND		09/19/2023	MATURITY	XXX	2,400,000	2,400,000	2,398,704	2,399,799		201		201		2,400,000			0	92,400	09/19/2023	1.E FE
761118-MC-9	RALI 2005-QS16 A3		09/01/2023	MBS PAYDOWN	XXX	31,236	31,236	27,351	31,063		173		173		31,236			0	994	11/25/2035	1.B
76113N-AC-7	RAST 2006-A7CB 1A3		09/01/2023	MBS PAYDOWN	XXX	58,004	58,004	51,418	51,304		114		114		51,418		6,586	6,586	2,548	07/25/2036	4.B
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD		08/22/2023	VARIOUS	XXX	2,218,472	2,500,000	2,437,500	2,448,122		6,384		6,384		2,454,506		(236,034)	(236,034)	85,833	10/15/2027	4.A
78081B-AG-8	ROYALTY PHARMA PLC		09/02/2023	MATURITY	XXX	25,360,000	25,360,000	24,486,566	24,821,148		538,852		538,852		25,360,000			0	190,200	09/02/2023	2.C FE
78432B-AB-5	SGR 2019-3 A2		09/01/2023	MBS PAYDOWN	XXX	123,781	123,781	123,780	123,815		(33)		(33)		123,781			0	2,276	09/25/2059	1.A FM
78449A-AA-0	SLAM 2021-1A A		09/15/2023	MBS PAYDOWN	XXX	46,800	46,800	39,989	45,905		895		895		46,800			0	759	06/15/2046	1.F
78449A-AC-6	SLAM 2021-1A B		09/15/2023	MBS PAYDOWN	XXX	69,420	69,420	69,796	69,413		7		7		69,420			0	1,584	06/15/2046	2.B FE
78487J-AA-4	SVC 2023-1A A		09/20/2023	MBS PAYDOWN	XXX	13,750	13,750	13,289			78		78		13,750			0	374	02/20/2053	1.A
78487J-AB-2	SVC 2023-1A B		09/20/2023	MBS PAYDOWN	XXX	18,125	18,125	16,986			151		151		18,125			0	531	02/20/2053	1.C
795830-AV-0	SALVES 5.637 9/26		09/01/2023	SINKING FUND REDEMPTION	XXX	65,000	65,000	58,263	64,654		346		346		65,000			0	3,664	09/01/2026	1.E FE
80306A-AA-8	SAPA 2018-1A A		09/28/2023	MBS PAYDOWN	XXX	6,337,373	6,337,373	6,079,141	6,107,757		(8,469)		(8,469)		6,099,288		238,085	238,085	176,879	03/15/2040	3.B FE
80307A-AA-7	SAPA 2020-1A A		09/15/2023	MBS PAYDOWN	XXX	843,358	843,358	839,003	842,748		610		610		843,358			0	18,009	03/15/2040	2.A FE
81744Y-AA-4	SMET 13-4		09/25/2023	MBS PAYDOWN	XXX	8,500	8,500	7,604	8,308		193		193		8,500			0	131	04/25/2043	1.A FM
81745B-AB-1	SEMT 13-6		09/01/2023	MBS PAYDOWN	XXX	22,042	22,042	21,288	21,897		146		146		22,042			0	426	05/25/2043	1.A FM
81745C-AA-1	SEMT 2013-7 A1		09/01/2023	MBS PAYDOWN	XXX	44,312	44,312	43,750	44,214		98		98		44,312			0	738	06/25/2043	1.A FM
81745M-AA-9	SEMT 13-2		09/01/2023	MBS PAYDOWN	XXX	3,275	3,275	2,851	3,187		87		87		3,275			0	39	02/25/2043	1.A FM
81746P-CC-5	SEMT 2016-1 B2		09/01/2023	MBS PAYDOWN	XXX	29,130	29,130	27,981	29,091		39		39		29,130			0	733	06/25/2046	1.A
81746P-CD-3	SEMT 2016-1 B3		09/01/2023	MBS PAYDOWN	XXX	31,885	31,885	26,632	31,703		183		183		31,885			0	802	06/25/2046	1.A
81746R-CC-1	SEMT 2016-2 B2		09/01/2023	MBS PAYDOWN	XXX	97,336	97,336	93,467	97,189		147		147		97,336			0	2,249	08/25/2046	1.A
81746R-CD-9	SEMT 2016-2 B3		09/01/2023	MBS PAYDOWN	XXX	106,201	106,201	90,129	105,584		617		617		106,201			0	2,454	08/25/2046	1.A
81761T-AA-3	SERV 2020-1 A21		07/31/2023	MBS PAYDOWN	XXX	47,500	47,500	47,535	47,507		(7)		(7)		47,500			0	1,012	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II		07/31/2023	MBS PAYDOWN	XXX	106,375	106,375	106,376	106,375				0		106,375			0	2,662	01/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2		09/28/2023	MBS PAYDOWN	XXX	74,375	74,375	70,382	73,692		683		683		74,375			0	126	10/25/2049	2.C
817743-AE-7	SPRO 2021-1A A2		07/25/2023	MBS PAYDOWN	XXX	10,625	10,625	9,899	10,543		82		82		10,625			0	191	04/25/2051	2.C
817743-AG-2	SPRO 2022-1A A2		07/25/2023	MBS PAYDOWN	XXX	237,875	237,875	237,875	237,875				0		237,875			0	5,579	01/25/2052	2.C FE
83068@-AB-9	THE SKIN CENTER DD T/L B 1L (NOTE) 12/21		09/29/2023	VARIOUS	XXX	1,500	1,500	1,500					0		1,500			0	126	12/29/2026	2.C PL
830867-AA-5	DELTA AIR LINES INC / SKYMILES		07/27/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	3,374,000	3,374,000	3,374,000	3,374,000				0		3,374,000			0	113,873	10/20/2025	2.B FE
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP		08/31/2023	VARIOUS	XXX	24,932,901	26,000,000	26,000,000	26,000,000			703,464	(703,464)		25,296,536		(363,635)	(363,635)	1,018,597	10/20/2028	2.B FE
83438L-AB-7	SOLRR 2021-1 B		09/15/2023	MBS PAYDOWN	XXX	82,431	82,431	82,429	82,327		103		103		82,431			0	1,887	10/15/2046	2.B FE
83546D-AG-3	SONIC 2020-1A A21		09/20/2023	MBS PAYDOWN	XXX	2,500	2,500	2,170	2,486		14		14		2,500			0	64	01/20/2050	2.B FE
83546D-AJ-7	SONIC 2020-1A A2II		09/20/2023	MBS PAYDOWN	XXX	13,317	13,317	12,125	12,285		55		55		13,317			0	366	01/20/2050	2.B
83546D-AQ-1	SONIC 2021-1A A2II		09/20/2023	MBS PAYDOWN	XXX	106,862	106,862	104,971	106,807		56		56		106,862			0	1,878	08/20/2051	2.B FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC		08/16/2023	SINKING FUND REDEMPTION	XXX	16,667	16,667	16,667	16,667				0		16,667			0	693	08/15/2048	1.F

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/15/2023	SINKING FUND REDEMPTION	XXX	54,729	54,729	54,729	54,729				0		54,729			0	2,105	08/15/2033	1.C FE
845467-AT-6	SOUTHWESTERN ENERGY COMPANY		09/20/2023	CITIGROUP GLOBAL MARKETS	XXX	393,188	450,000	450,000	450,000				0		450,000		(56,813)	(56,813)	24,403	02/01/2032	3.A
84858W-AA-4	SAVE 2017-1 AA		08/15/2023	SINKING FUND REDEMPTION	XXX	90,954	90,954	84,701	90,379		574		574		90,954			0	3,070	02/15/2030	1.G FE
85172F-AP-4	SPRINGLEAF FINANCE CORP		09/18/2023	SINKING FUND REDEMPTION	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	61,505	03/15/2024	3.B FE
85208U-AA-2	SPRTE 2021-1 A		09/15/2023	MBS PAYDOWN	XXX	2,037,245	2,037,245	2,021,790	2,032,345		4,901		4,901		2,037,245			0	51,560	10/15/2046	1.F FE
85572R-AA-7	STARR 2018-1 A		09/15/2023	MBS PAYDOWN	XXX	8,815	8,815	8,683	8,779		36		36		8,815			0	240	05/15/2043	2.A
858155-AE-4	STEELCASE INC		09/29/2023	VARIOUS	XXX	16,647,352	18,854,000	17,148,373	17,135,040		(59,327)	367,864	(427,191)		16,707,849		(60,498)	(60,498)	1,129,631	01/18/2029	3.C
86190B-AA-2	STR 2021-1A A1		09/20/2023	MBS PAYDOWN	XXX	11,500	11,500	11,496	11,487		13		13		11,500			0	163	06/20/2051	1.A FE
86190B-AB-0	STR 2021-1 A2		09/20/2023	MBS PAYDOWN	XXX	12,500	12,500	12,494	12,480		20		20		12,500			0	247	06/20/2051	1.A FE
86190B-AD-6	STR 2021-1A A4		09/20/2023	MBS PAYDOWN	XXX	3,188	3,188	3,228	3,153		34		34		3,188			0	79	06/20/2051	1.E FE
86212V-AA-2	STR 2016-1A A1		09/20/2023	MBS PAYDOWN	XXX	386,278	386,278	386,073	385,464		814		814		386,278			0	10,201	10/20/2046	1.E FE
86212V-AB-0	STR 2016-1A A2		09/20/2023	MBS PAYDOWN	XXX	59,639	59,639	59,622	59,503		136		136		59,639			0	1,718	10/20/2046	1.E FE
86212V-AD-6	STR 2018-1A A1		09/20/2023	MBS PAYDOWN	XXX	10,000	10,000	9,997	9,979		21		21		10,000			0	264	10/20/2048	1.A FE
86212V-AE-4	STR 2018-1A A2		09/20/2023	MBS PAYDOWN	XXX	65,000	65,000	64,976	64,853		147		147		65,000			0	1,859	10/20/2048	1.A FE
86212X-AC-4	STR 2019-1A A3		09/29/2023	MBS PAYDOWN	XXX	7,982	7,982	8,036	7,977		5		5		7,982			0	180	11/20/2049	1.E FE
86213C-AB-1	STR 2015-1A A2		09/20/2023	MBS PAYDOWN	XXX	38,094	38,094	38,468	38,074		20		20		38,094			0	1,059	04/20/2045	1.E FE
863579-RT-7	SARM 2005-11 3A		08/31/2023	MBS PAYDOWN	XXX	1,254,688	1,363,413	1,254,450	1,258,677		(3,990)		(3,990)		1,254,688			0	47,420	05/25/2035	1.B
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		09/01/2023	MBS PAYDOWN	XXX	490,228	490,228	495,130	492,609		(2,382)		(2,382)		490,228			0	17,414	05/25/2034	1.A FM
86359U-AE-9	SASC 2006-OPT1 A5		07/31/2023	MBS PAYDOWN	XXX	1,081	1,081	898	1,051		30		30		1,081			0	153	04/25/2036	1.A FM
86361W-AA-9	SAMI 2006-AR8		08/31/2023	VARIOUS	XXX	1,370,084	1,595,316	1,316,135	1,336,949		11,292		11,292		1,348,241		21,843	21,843	34,596	10/25/2036	1.A
86668@-AA-8	SCA 2019-1 A		07/01/2023	SINKING FUND REDEMPTION	XXX	908,897	908,897	908,897	908,897				0		908,897			0	94,521	12/15/2027	1.G PL
869504-AC-4	SPSS 2011-1A B		09/15/2023	MBS PAYDOWN	XXX	94,104	94,104	94,103	93,825		280		280		94,104			0	4,970	11/15/2058	2.B FE
87248Q-AE-8	TIF 2021-1A A		09/20/2023	MBS PAYDOWN	XXX	74,353	74,353	62,976	20,261		1,244		1,244		74,353			0	670	02/20/2046	1.F FE
87276V-AC-9	TRTX 2019-FL3 AS		08/31/2023	MBS PAYDOWN	XXX	1,271,630	1,271,630	1,061,663	948,514		323,115		323,115		1,271,630			0	53,610	09/15/2034	1.A FE
87276V-AE-5	TRTX 2019-FL3 B		08/17/2023	MBS PAYDOWN	XXX	712,302	712,302	705,179	716,652		(4,350)		(4,350)		712,302			0	32,167	10/15/2034	1.A
87342R-AC-8	BELL 2016-1A A23		09/18/2023	MBS PAYDOWN	XXX	371,375	371,375	370,853	371,197		178		178		371,375			0	10,804	05/25/2046	2.B FE
87342R-AE-4	BELL 2018-1 A2II		08/25/2023	MBS PAYDOWN	XXX	68,000	68,000	67,526	67,909		91		91		68,000			0	2,520	11/25/2048	2.B
87342R-AG-9	BELL 2021-1A A2I		08/25/2023	MBS PAYDOWN	XXX	5,750	5,750	4,765	5,625		125		125		5,750			0	84	08/25/2051	2.B
87342R-AJ-3	BELL 2021-1A A23		08/25/2023	MBS PAYDOWN	XXX	187,500	187,500	187,500	187,500				0		187,500			0	3,575	08/25/2051	2.B FE
87404L-AA-0	TLWND 2019-1 A		09/28/2023	MBS PAYDOWN	XXX	1,403,872	1,403,872	1,219,191	1,220,621		107		107		1,220,727		183,145	183,145	28,699	12/15/2044	2.A FE
88240T-AB-7	ERCOTT 2022-1 A2		09/12/2023	VARIOUS	XXX	2,252,784	2,400,000	2,399,771	2,390,585		(318)	54,562	(54,880)		2,335,704		(82,920)	(82,920)	149,270	02/01/2042	1.A FE
88315L-AE-8	TMCL 2020-1A A		09/29/2023	MBS PAYDOWN	XXX	296,840	296,840	297,208	296,808		32		32		296,840			0	5,390	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2A A		09/20/2023	MBS PAYDOWN	XXX	180,786	180,786	167,668	73,569		13,411		13,411		180,786			0	2,117	09/20/2045	1.F
88315L-AL-2	TMCL 2021-1A A		09/20/2023	MBS PAYDOWN	XXX	40,004	40,004	33,253	39,029		974		974		40,004			0	448	02/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A		09/20/2023	MBS PAYDOWN	XXX	145,000	145,000	122,304			1,138		1,138		145,000			0	1,172	08/20/2046	1.F
88576N-AJ-7	HENDR 07-1A		09/15/2023	MBS PAYDOWN	XXX	22,460	22,460	19,147	22,391		68		68		22,460			0	807	03/15/2042	1.A FE
88576N-AP-3	HENDR 2007-3A A1		09/15/2023	MBS PAYDOWN	XXX	340,759	340,759	345,837	340,319		441		441		340,759			0	13,916	10/15/2048	1.C FE
88576R-AA-7	321 HENDERSON REC III CL A		09/15/2023	MBS PAYDOWN	XXX	502,471	502,471	502,336	501,400		1,071		1,071		502,471			0	19,760	01/15/2044	1.A FE
88576U-AA-0	HENDR 2008-2A		09/15/2023	MBS PAYDOWN	XXX	193,729	193,729	193,647	193,265		464		464		193,729			0	8,151	12/15/2030	1.A FE
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		09/15/2023	MBS PAYDOWN	XXX	111,957	111,957	101,461	110,782		1,175		1,175		111,957			0	5,911	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A		09/15/2023	MBS PAYDOWN	XXX	37,923	37,923	39,653	38,207		(284)		(284)		37,923			0	1,420	07/15/2059	1.A FE
88576X-AB-2	HENDR 2010-1A B		09/15/2023	MBS PAYDOWN	XXX	104,459	104,459	104,409	104,118		341		341		104,459			0	6,550	07/15/2061	1.A FE
886528-AA-6	TIERRA 6.028 9/54		09/15/2023	SINKING FUND REDEMPTION	XXX	139,815	139,815	139,815	139,815				0		139,815			0	8,428	09/15/2054	2.B FE
89543Y-AA-0	TRI-COMMAND MILITARY HSG		08/15/2023	SINKING FUND REDEMPTION	XXX	401,587	401,587	401,587	401,587				0		401,587			0	21,617	02/15/2048	4.A FE
89613F-AA-6	TAH 2017-SFR2 A		08/20/2023	VARIOUS	XXX	596,041	596,041	593,342	595,347		695		695		596,041			0	12,271	01/17/2036	1.A FE
89655Y-AA-4	TRL 2009-1A A		09/27/2023	MBS PAYDOWN	XXX	129,790	129,790	142,272	130,979		(1,188)		(1,188)		129,790			0	5,750	11/16/2039	2.C FE
89854D-A*-2	TSGE 2017-1 NOTE		09/11/2023	MBS PAYDOWN	XXX	319,261	319,261	319,261	319,261				0		319,261			0	13,714	09/22/2031	2.A PL
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY T		08/31/2023	SINKING FUND REDEMPTION	XXX	56,972	56,972	57,001	57,001				0		57,001		(29)	(29)	3,270	05/31/2029	1.D
902494-BG-7	TYSON FOODS INC		09/28/2023	MATURITY	XXX	6,150,000	6,150,000	6,168,143	6,161,048		(11,048)		(11,048)		6,150,000			0	239,850	09/28/2023	2.B FE
902494-BJ-1	TYSON FOODS INC 4% 01 MAR 26		08/14/2023	FREE TRANSFER	XXX	2,886,322	3,000,000	2,999,969	3,002,376		(500)		(500)		3,001,876		(115,554)	(115,554)	114,333	03/01/2026	2.B
903192-AA-0	UNUM GROUP		09/20/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	4,870,857	4,795,000	5,719,812	5,323,283		(56,988)		(56,988)		5,266,294		(395,438)	(395,438)	249,040	12/15/2028	2.C FE
909319-AA-3	UNITED AIRLINES INC		08/15/2023	SINKING FUND REDEMPTION	XXX	1,745,004	1,745,004	1,744,882	1,744,919		85		85		1,745,004			0	75,035	08/15/2025	2.C FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT		08/25/2023	SINKING FUND REDEMPTION	XXX	20,812	20,812	22,009	20,897		(85)		(85)		20,812			0	864	08/25/2031	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT		09/03/2023	SINKING FUND REDEMPTION	XXX	389,756	389,756	387,275	389,426		330		330		389,756			0	14,616	09/03/2026	1.F FE
90983V-AA-1	MCGAFB 5.611 9/51		09/15/2023	SINKING FUND REDEMPTION	XXX	268,529	268,529	272,730	268,472		57		57		268,529			0	15,067	09/15/2051	2.B FE
92212K-AA-4	VDC 2019-1A A2		09/15/2023	MBS PAYDOWN	XXX	19,425	19,425	18,687	16,970		266		266		19,425			0	392	07/15/2044	1.G
92537K-AB-0	VERUS 2019-4 A2		09/01/2023	MBS PAYDOWN	XXX	308,495	308,495	308,489	308,206		289		289		308,495			0	5,863	11/25/2059	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
92538N-AA-5	VERUS 2022-4 A1		09/01/2023	MBS PAYDOWN	XXX	66,384	66,384	66,384	66,193		191		191		66,384			0	2,017	04/25/2067	1.A FE
92539D-AB-4	VERUS 2023-2 A2		09/01/2023	MBS PAYDOWN	XXX	501,283	501,283	501,279					0		501,283			0	13,800	03/25/2068	1.C
92539G-AB-7	VERUS 2023-3 A2		09/01/2023	MBS PAYDOWN	XXX	73,793	73,793	73,792					0		73,793			0	1,661	03/25/2068	1.C
92539T-AB-9	VERUS 2023-4 A2		09/01/2023	MBS PAYDOWN	XXX	202,377	202,377	202,375					0		202,377			0	3,268	01/25/2028	1.C
92838@-AA-1	VISTA RIDGE LLC		07/14/2023	VARIOUS	XXX	81,042	81,042	81,042	81,042				0		81,042			0	1,909	10/14/2049	1.F PL
92919M-AA-6	VOYA 2022-2A A		08/18/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	446,872	07/20/2034	1.A FE
92919M-AB-4	VOYA 2022-2A B		08/18/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	1,808,471	07/20/2034	1.C FE
92925G-AA-1	WAMU 2006-AR16 1A1		09/01/2023	MBS PAYDOWN	XXX	4,981	4,981	3,736	4,957		24		24		4,981			0	116	12/25/2036	1.B FM
92925G-AC-7	WAMU 2006-AR16 2A1		08/31/2023	MBS PAYDOWN	XXX	1,031,810	1,225,159	1,015,012	1,048,470		(16,660)		(16,660)		1,031,810			0	27,743	12/25/2036	1.B
92978J-AH-6	WSLT 2006-1 B		07/25/2023	MBS PAYDOWN	XXX	10,161	10,161	6,532	9,897		265		265		10,161			0	389	04/25/2040	1.C FE
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		09/15/2023	SINKING FUND REDEMPTION	XXX	19,290	19,290	19,290	19,290				0		19,290		(1)	(1)	590	06/30/2033	2.B
933637-AD-2	WAMU 2006-AR18 2A2		09/01/2023	VARIOUS	XXX	69,135	69,135	58,355	68,650		485		485		69,135			0	1,124	01/25/2037	1.B
93935A-AD-4	WMALT 2006-AR5 4A		09/01/2023	MBS PAYDOWN	XXX	67,972	67,972	52,781	67,266		706		706		67,972			0	1,382	06/25/2046	1.B
93936N-AE-3	WMALT 07-4		08/31/2023	MBS PAYDOWN	XXX	2,040,969	5,149,098	3,303,332	3,218,850		(1,177,881)		(1,177,881)		2,040,969			0	164,858	06/25/2037	1.B
94354K-AA-8	WAAV 2019-1 A		09/28/2023	MBS PAYDOWN	XXX	2,269,183	2,269,183	2,245,075	2,263,799		5,385		5,385		2,269,183			0	55,364	09/15/2044	2.A FE
94980G-BB-6	WFHET SERIES 2004-2W CLASS A1B1		09/01/2023	MBS PAYDOWN	XXX	470,181	470,181	411,045	467,824		2,356		2,356		470,181			0	14,914	09/25/2034	1.A FM
94985J-BU-3	WFMBS 2007-7 A43		08/31/2023	VARIOUS	XXX	44,227	61,905	53,114	53,329		(9,102)		(9,102)		44,227			0	437	06/25/2037	1.B
94987X-AE-7	WFMLT 2011-RR4 1A2		09/27/2023	MBS PAYDOWN	XXX	10,336	10,336	7,661	10,178		158		158		10,336			0	266	06/27/2036	1.B
95058X-AG-3	WEN 2019-1A A2I		09/15/2023	MBS PAYDOWN	XXX	15,000	15,000	15,000	15,000				0		15,000			0	426	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1 A2II		09/15/2023	MBS PAYDOWN	XXX	155,723	155,723	155,307	155,680		43		43		155,723			0	3,241	06/15/2051	2.B FE
95058X-AP-3	WEN 2022-1A A2II		09/15/2023	MBS PAYDOWN	XXX	130,750	130,750	130,750	130,750				0		130,750			0	4,447	03/15/2052	2.B FE
95829T-AA-3	WSTGRP 6.75 3/57		09/15/2023	SINKING FUND REDEMPTION	XXX	212,568	212,568	236,954	212,938		(370)		(370)		212,568			0	14,348	03/15/2057	1.C FE
96928*-CH-8	CTL - WALGREENS POOL III		09/28/2023	SINKING FUND REDEMPTION	XXX	358,882	358,882	358,882	358,882				0		358,882			0	15,282	11/15/2034	2.B
96928*-DL-8	CTL - WALGREENS (WINCHESTER VA)		09/15/2023	SINKING FUND REDEMPTION	XXX	33,971	33,971	33,971	33,972				0		33,972		(1)	(1)	1,398	07/15/2035	2.C
96928*-DM-6	CTL - OAKWOOD HEALTHCARE (DEARBORN		09/18/2023	SINKING FUND REDEMPTION	XXX	72,412	72,412	73,043	72,449		(37)		(37)		72,412			0	3,149	10/15/2030	1.C
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		09/15/2023	SINKING FUND REDEMPTION	XXX	42,623	42,623	42,623	42,623				0		42,623			0	1,545	10/15/2031	2.C
97770*-AA-2	WOLFENT 2021-1 A		09/22/2023	MBS PAYDOWN	XXX	9,219,220	9,219,220	9,378,581	9,378,581				0		9,378,581		(159,362)	(159,362)	196,249	05/20/2045	2.B PL
98371#-AA-9	HOME DEPOT PASSTHROUGH CERTIFICATES		09/27/2023	VARIOUS	XXX	93,556	93,556	93,556	93,558				0		93,558		(2)	(2)	3,195	01/15/2024	1.F
BANODK-QE-5	HAIL 2016-1 A A		09/15/2023	MBS PAYDOWN	XXX	112,876	112,876	112,873	112,708		169		169		112,876			0	2,191	07/15/2041	1.B
BANORV-26-9	FCI 2018-1		09/01/2023	MBS PAYDOWN	XXX	231,292	231,292	231,292	231,292				0		231,292			0	7,150	11/15/2030	1.E
BANOVU-VQ-0	TMCAT 2019-A A		08/10/2023	VARIOUS	XXX	165,576	165,576	165,809	165,809				0		165,809		(233)	(233)	16,555	01/01/2025	1.F
BANOVU-VR-8	TMCAT 2019-A B		09/11/2023	PRIOR YEAR INCOME	XXX								0					0	41	01/01/2025	2.B
BANOVU-VS-6	TMCAT 2019-A C		09/11/2023	PRIOR YEAR INCOME	XXX								0					0	24	01/01/2025	3.B
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30JUN32		07/31/2023	SINKING FUND REDEMPTION	XXX	349,440	349,440	349,440	349,440				0		349,440			0	21,598	06/30/2032	2.B PL
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		07/01/2023	VARIOUS	XXX	769,231	769,231	769,231	769,231				0		769,231			0	(444,130)	02/28/2024	1.E FE
BGH2Z7-9J-8	CTL - WALGREENS		09/28/2023	SINKING FUND REDEMPTION	XXX	69,950	69,950	69,951	69,951				0		69,951			0	1,471	01/15/2035	2.B
BGH2ZY-BR-8	CTL - WALGREENS POOL II		09/28/2023	VARIOUS	XXX	56,184	56,184	56,184	56,184				0		56,184			0	1,845	06/15/2034	2.B
BGH310-N3-7	CTL - WALGREENS		09/18/2023	SINKING FUND REDEMPTION	XXX	23,361	23,361	23,361	23,361				0		23,361			0	1,019	10/15/2034	2.B
BGH330-18-8	SUTTONPARK STRUC 5.14 15NOV52 REST		09/15/2023	MBS PAYDOWN	XXX	163,489	163,489	163,479	163,477		12		12		163,489			0	6,842	11/15/2052	1.F FE
BGH4Q2-R9-7	CVS LEASE PASS THROUGH TRUST		09/28/2023	SINKING FUND REDEMPTION	XXX	160,083	160,083	160,083	160,083				0		160,083			0	3,637	10/10/2038	2.B
BGH4XW-VS-6	FIRST INDUSTRIAL LP		09/19/2023	SEAPORT SECURITIES CORP	XXX	7,416,640	8,000,000	8,000,000	8,000,000				0		8,000,000		(583,360)	(583,360)	327,756	04/20/2027	2.B FE
BGH53G-1U-9	ENCORE CAPITAL GROUP INC		09/27/2023	SINKING FUND REDEMPTION	XXX	2,059,141	2,059,141	2,059,141	2,059,141				0		2,059,141			0	85,821	08/11/2024	2.C FE
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST		09/28/2023	SINKING FUND REDEMPTION	XXX	163,101	163,101	163,101	163,101				0		163,101			0	4,301	10/10/2039	2.B
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		09/28/2023	SINKING FUND REDEMPTION	XXX	32,494	32,494	32,915	32,504		(10)		(10)		32,494			0	984	08/20/2043	1.E
BGH5C2-LR-5	AASET 2014-1 AR		09/28/2023	VARIOUS	XXX	5,138,951	5,138,951	5,137,859	5,082,261		56,689		56,689		5,138,951			0	180,124	01/15/2043	1.F FE
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		09/28/2023	SINKING FUND REDEMPTION	XXX	184,076	184,076	184,079	184,079				0		184,079		(2)	(2)	4,794	07/15/2033	1.B PL
BGH5FM-QN-2	FOOTBALL CLUB TERM NOTES		07/13/2023	VARIOUS	XXX	3,306,135	3,500,000	3,500,000	3,500,000			248,525	(248,525)		3,251,476		54,660	54,660	106,978	10/05/2027	1.F FE
BGH5HU-84-4	VUMC 2018-1 LOAN		09/11/2023	MBS PAYDOWN	XXX	37,852	37,852	37,852	37,852				0		37,852			0	1,302	07/01/2048	1.F PL
BGH5K6-4K-1	FOOTBALL CLUB TERM NOTES		07/13/2023	VARIOUS	XXX	3,269,875	3,500,000	3,500,000	3,500,000			293,573	(293,573)		3,206,427		63,448	63,448	116,443	10/05/2030	1.F FE
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		09/28/2023	SINKING FUND REDEMPTION	XXX	196,955	196,955	196,955	196,955				0		196,955			0	5,962	03/15/2040	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		09/12/2023	SINKING FUND REDEMPTION	XXX	211,886	211,886	211,886	211,886				0		211,886			0	5,500	11/10/2041	2.B
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		09/27/2023	VARIOUS	XXX	309,436	309,436	309,436	309,436				0		309,436			0	7,089	07/15/2040	1.E PL
BGH6CV-G5-3	SCA 2019-1 A		07/01/2023	SINKING FUND REDEMPTION	XXX	187,728	187,728	187,728	187,728				0		187,728			0	3,931	12/15/2027	1.G PL
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)		09/28/2023	VARIOUS	XXX	767,341	767,341	767,341	767,341				0		767,341			0	12,454	12/17/2024	1.F
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		09/10/2023	SINKING FUND REDEMPTION	XXX	260,474	260,474	260,641	260,481		(7)		(7)		260,474			0	5,176	08/10/2041	1.E
BGH6NX-ED-2	DELOITTE & TOUCHE USA LLP		08/22/2023	VARIOUS	XXX	3,298,944	3,200,000	3,826,612	3,614,875		(41,694)	255,018	(296,712)		3,318,163		(19,219)	(19,219)	186,345	11/20/2026	1.F
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION		07/01/2023	PRIOR YEAR INCOME	XXX								0		0			0	(164,405)	12/16/2024	1.G FE
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		07/17/2023	SINKING FUND REDEMPTION	XXX	51,039	51,039	51,039	51,039				0		51,039			0	677	06/10/2042	1.D FE
BGH6ZN-PS-6	HS WILDCAT LLC		07/26/2023	SINKING FUND REDEMPTION	XXX	5,583	5,583	5,583	5,583				0		5,583			0	160	12/31/2050	2.A
BGH72C-93-7	DYAL IV ISSUER A		08/28/2023	SINKING FUND REDEMPTION	XXX	362,399	362,399	362,399	362,399				0		362,399			0	6,614	02/22/2041	1.F PL
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		09/28/2023	SINKING FUND REDEMPTION	XXX	2,703,300	2,703,300	2,703,300	2,703,300				0		2,703,300			0	71,518	06/30/2039	2.C FE
BGH74T-8C-9	CEAMER FINANCE LLC		09/28/2023	SINKING FUND REDEMPTION	XXX	103,945	103,945	101,866	103,393		551		551		103,945			0	1,425	03/22/2031	2.B PL
BGH7ER-09-9	HUNT FEE III 2021-1		07/31/2023	VARIOUS	XXX	1,313,794	1,313,794	1,313,794	1,313,794				0		1,313,794			0	21,470	12/21/2048	2.B PL
BGH7ER-QG-3	HUNT FEE III 2021-2		07/01/2023	SINKING FUND REDEMPTION	XXX	156,401	156,401	156,401	156,401				0		156,401			0	3,324	12/21/2048	2.B PL
BGH7F7-TD-0	PROJECT POMEGRANATE		07/15/2023	MBS PAYDOWN	XXX	75,336	75,336	75,336	75,336				0		75,336			0	2,775	09/15/2026	1.G PL
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		07/01/2023	DIRECT	XXX	1,987,332	2,066,215	2,024,891	2,035,618		4,450		4,450		2,040,067		(52,735)	(52,735)	140,477	07/23/2025	4.A PL
M7301Y-AB-8	NTBKKK 1 5/8 09/15/27		08/15/2023	UBW	XXX	1,731,600	1,950,000	1,664,813	1,675,199		33,069		33,069		1,708,269		23,331	23,331	29,223	09/15/2027	1.E
009088-AB-1	AIR CANADA	A	08/31/2023	VARIOUS	XXX	8,579,324	9,559,136	9,570,052	9,564,287		(617)		(617)		9,563,670		(984,346)	(984,346)	272,734	12/15/2027	2.B FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	08/23/2023	VARIOUS	XXX	14,335,671	15,518,994	15,518,994	15,518,994				0		15,518,994		(1,183,323)	(1,183,323)	527,821	09/15/2027	1.F
071734-AN-7	BAUSCH HEALTH COMPANIES INC	A	08/14/2023	VARIOUS	XXX	13,671,858	22,725,000	22,888,469	22,845,257		(15,633)	9,303,705	(9,319,338)		13,525,920		145,938	145,938	726,156	06/01/2028	5.A
11271L-AD-4	BROOKFIELD FINANCE INC	A	08/14/2023	FREE TRANSFER	XXX	477,772	500,000	499,105	499,392		54		54		499,446		(21,674)	(21,674)	21,219	03/29/2029	1.G
29250N-AL-9	ENBRIDGE INC	A	08/14/2023	FREE TRANSFER	XXX	4,824,876	5,000,000	5,048,950	5,024,517		(3,851)		(3,851)		5,020,666		(195,790)	(195,790)	149,340	12/01/2026	2.A
70137W-AL-2	PARKLAND CORP	A	08/23/2023	VARIOUS	XXX	7,272,330	8,400,000	8,400,000	8,400,000				0		8,400,000		(1,127,670)	(1,127,670)	316,954	05/01/2030	3.B FE
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR	A	09/18/2023	JEFFERIES & COMPANY INC	XXX	1,568,250	1,800,000	1,800,000	1,800,000				0		1,800,000		(231,750)	(231,750)	82,125	03/15/2029	3.C FE
98462Y-AC-4	YAMANA GOLD INC	A	07/19/2023	VARIOUS	XXX	2,950,611	3,100,000	3,099,690	3,099,803		15	175,650	(175,635)		2,924,168		26,443	26,443	92,666	12/15/2027	2.C FE
BGH4P3-7K-3	AGNICO-EAGLE MINES LIMITED	A	07/18/2023	VARIOUS	XXX	15,564,480	16,000,000	16,000,000	16,000,000			557,936	(557,936)		15,442,064		122,416	122,416	841,084	06/30/2026	2.B
BGH50H-4J-2	AGNICO EAGLEMINES LIMITED	A	08/15/2023	VARIOUS	XXX	8,342,550	9,000,000	9,000,000	9,000,000			536,967	(536,967)		8,463,033		(120,483)	(120,483)	497,700	06/29/2029	2.A FE
00037U-AA-8	AASET 2018-3 A	D	09/27/2023	VARIOUS	XXX	10,286,443	10,286,443	10,291,735	10,291,735				0		10,291,735		(5,291)	(5,291)	313,156	12/15/2038	2.C FE
00037U-AC-4	AASET 2018-3 C	D	09/27/2023	MBS PAYDOWN	XXX	42,973	42,973						0		42,973		42,973	42,973	(381)	12/15/2038	5.B
00851W-AE-9	AGL 2021-14A C 2.22325% 02 DEC 34	D	08/14/2023	FREE TRANSFER	XXX	1,961,344	2,000,000	2,000,610	2,000,610				0		2,000,610		(39,266)	(39,266)	113,764	12/02/2034	1.F FE
009349-AR-2	ALS 2016-1 D1	D	09/27/2023	PRIOR YEAR INCOME	XXX								0		0			0	160,440	12/15/2041	6.
013822-AG-6	ALCOA NEDERLAND HOLDING BV	D	08/22/2023	STIFEL NICOLAUS	XXX	1,785,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(215,000)	(215,000)	74,250	03/31/2029	2.C FE
08866T-AA-0	BIB 2017-1 A	D	07/13/2023	MBS PAYDOWN	XXX	1,794,702	1,794,702	1,794,702	1,794,702				0		1,794,702			0	72,960	04/07/2027	1.G FE
08866T-AB-8	BIB 2018-1 A	D	07/24/2023	MBS PAYDOWN	XXX	852,978	852,978	852,638	854,212		(1,234)		(1,234)		852,978			0	60,287	04/07/2028	1.G FE
11042A-AA-2	BRITISH AIRWAYS PLC	D	09/20/2023	SINKING FUND REDEMPTION	XXX	2,576,163	2,576,163	2,584,469	2,577,124		(961)		(961)		2,576,163			0	89,361	06/20/2024	1.E
11042C-AA-8	IAGLN 2021-1 A	D	09/15/2023	SINKING FUND REDEMPTION	XXX	170,936	170,936	166,774	170,531		405		405		170,936			0	3,718	03/15/2035	1.F
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D	09/20/2023	SINKING FUND REDEMPTION	XXX	34,280	34,280	31,616	33,931		350		350		34,280			0	977	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	08/15/2023	SINKING FUND REDEMPTION	XXX	335,193	335,193	331,439	334,291		902		902		335,193			0	10,684	11/15/2032	1.G FE
11102A-AF-8	BRITISH TELECOMMUNICATIONS PLC	D	09/18/2023	GOLDMAN SACHS & CO	XXX	1,755,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(245,000)	(245,000)	91,375	11/23/2081	3.A
12643H-AM-2	CSMC 2010-3R 2A4	D	09/26/2023	MBS PAYDOWN	XXX	110,831	110,831	106,467	110,213		619		619		110,831			0	3,119	12/26/2036	1.A
21684A-AC-0	RABOBANK	D	08/14/2023	FREE TRANSFER	XXX	3,398,296	3,500,000	3,494,680	3,498,393		368		368		3,498,760		(100,465)	(100,465)	157,378	08/04/2025	2.A
225313-AF-2	CREDIT AGRICOLE SA	D	08/14/2023	FREE TRANSFER	XXX	5,825,684	6,000,000	6,080,190	6,022,893		(6,183)		(6,183)		6,016,710		(191,026)	(191,026)	238,438	03/17/2025	2.A
225401-AP-3	CREDIT SUISSE GROUP AG	D	08/30/2023	PARIBAS	XXX	4,497,400	5,000,000	5,000,000	5,000,000				0		5,000,000		(502,600)	(502,600)	192,225	04/01/2031	1.G FE
225433-AR-2	CREDIT SUISSE GROUP FUNDING GUERNS	D	08/15/2023	EXCHANGED	XXX	6,127,036	6,000,000	6,295,797	4,111,093		(22,583)		(22,583)		6,119,947		7,089	7,089	131,950	04/17/2026	1.G
30257W-AA-4	FAGE INTL / FAGE USA	D	08/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	343,000	343,000	350,718	347,762		(1,864)		(1,864)		345,898		(2,898)	(2,898)	19,830	08/15/2026	3.C
34962D-AJ-5	FCBSL 2019-2A D 4.48425% 20 OCT 32	D	08/31/2023	MBS PAYDOWN	XXX	1,000,056	1,000,000	1,000,156	1,000,156		(100)		(100)		1,000,056			0	76,022	10/20/2032	2.C FE
404280-BT-5	HSBC HOLDINGS PLC	D	07/13/2023	VARIOUS	XXX	3,788,360	4,000,000	4,000,000	4,000,000			235,680	(235,680)		3,764,320		24,040	24,040	105,918	06/19/2029	1.G FE
456837-AM-5	ING GROEP NV	D	08/14/2023	FREE TRANSFER	XXX	1,906,869	2,000,000	1,993,160	1,995,692		412		412		1,996,104		(89,235)	(89,235)	78,867	10/02/2028	1.G FE
48244X-AA-0	KDAC 2017-1A A	D	09/28/2023	VARIOUS	XXX	6,255,694	6,255,694	6,235,076	6,238,307				0		6,238,307		17,387	17,387	278,952	12/15/2042	4.A FE
48252W-AG-8	KKR 22A D 3.2315% 20 JUL 31	D	08/14/2023	FREE TRANSFER	XXX	2,417,665	2,500,000	2,506,898	2,506,898				0		2,506,898		(89,233)	(89,233)	164,187	07/20/2031	2.C
539439-AS-8	LLOYDS BANKING GROUP PLC	D	08/16/2023	MATURITY	XXX	5,000,000	5,000,000	4,998,650	4,999,816		184		184		5,000,000			0	202,500	08/16/2023	1.G FE
539439-AT-6	LLOYDS BANKING GROUP PLC	D	07/12/2023	VARIOUS	XXX	2,846,880	3,000,000	2,990,940	2,994,406		368	156,593	(156,225)		2,838,180		8,700	8,700	124,367	08/16/2028	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
55608J-BE-7	MACQUARIE GROUP LTD	D	08/30/2023	BARCLAYS CAPITAL INC	XXX	3,512,120	4,000,000	4,000,000	4,000,000				0		4,000,000		(487,880)	(487,880)	123,389	06/21/2033	1.F FE
55953U-AE-4	MAGNE 2021-30A C 2.08218% 25 OCT 34	D	08/14/2023	FREE TRANSFER	XXX	1,452,920	1,500,000	1,499,976	1,500,000				0		1,500,000		(47,081)	(47,081)	83,183	10/25/2034	1.F
60687Y-AS-8	MIZUHO FINANCIAL GROUP	D	09/11/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	470,640	09/11/2024	1.G FE
60687Y-AT-6	MIZUHO FINANCIAL GROUP	D	07/12/2023	VARIOUS	XXX	5,997,504	6,400,000	6,400,000	6,400,000				417,600	(417,600)	5,982,400		15,104	15,104	229,149	09/11/2029	1.G FE
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	D	07/12/2023	VARIOUS	XXX	7,383,360	8,000,000	7,976,480	7,990,183		1,034	645,297	(644,263)		7,345,920		37,440	37,440	266,667	09/14/2026	2.A FE
638602-BP-6	NATIONWIDE BUILDING SOCIETY	D	08/14/2023	FREE TRANSFER	XXX	963,407	1,000,000	996,230	998,900		261		261		999,161		(35,754)	(35,754)	41,492	07/21/2025	1.E
63861V-AC-1	NATIONWIDE BLDG SOCIETY	D	08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	11,250,000	11,250,000	11,250,000	11,250,000				0		11,250,000			0	490,838	08/01/2024	1.G FE
654579-AE-1	NIPPON LIFE INSURANCE CO	D	07/13/2023	VARIOUS	XXX	4,800,000	5,000,000	5,000,000	5,000,000			209,950	(209,950)		4,790,050		9,950	9,950	233,042	01/20/2046	1.G FE
67105V-AQ-7	OAKC 2013-9A ACOM	D	08/24/2023	MBS PAYDOWN	XXX	12,831	759,132	6,536	6,536				0		6,536		6,295	6,295		10/20/2025	1.A FE
74977R-DE-1	COOPERATIEVE RABOBANK UA	D	09/26/2023	MATURITY	XXX	4,000,000	4,000,000	3,989,200	3,998,278		1,722		1,722		4,000,000			0	155,000	09/26/2023	1.G FE
75888M-AL-4	REG14 2018-3A D 3.32388% 25 OCT 31	D	08/14/2023	FREE TRANSFER	XXX	4,413,483	4,500,000	4,510,188	4,510,188				0		4,510,188		(96,705)	(96,705)	295,330	10/25/2031	2.C
77587A-AC-0	RMRK..18-1A	D	08/20/2023	MBS PAYDOWN	XXX	9,973	9,396	9,316			1		1		9,973			0		04/20/2031	1.A FE
83368J-KF-6	SOCIETE GENERALE SA	D	07/19/2023	VARIOUS	XXX	18,587,844	19,800,000	19,686,744	19,753,174		5,013	1,368,937	(1,363,924)		18,389,250		198,594	198,594	776,050	08/19/2026	2.C FE
85573L-AA-9	STARR 2019-1 A	D	09/15/2023	MBS PAYDOWN	XXX	11,871	11,871	11,794	11,848		23		23		11,871			0	324	03/15/2044	2.B FE
87246M-AW-2	TICP 2016-6A CR2 2.02375% 15 JAN 34	D	08/14/2023	FREE TRANSFER	XXX	1,465,877	1,500,000	1,499,990	1,500,000				0		1,500,000		(34,124)	(34,124)	83,881	01/15/2034	1.F
87266G-AA-8	TMS ISSUER SARL	D	07/14/2023	DIRECT	XXX	861,000	840,000	840,000					0		840,000		21,000	21,000	19,556	08/23/2032	1.E FE
87970U-BA-3	TELOS 2014-6A CR	C	07/18/2023	MBS PAYDOWN	XXX	138,849	138,849	138,849	138,849				0		138,849			0	7,695	01/17/2027	1.A FE
89641U-AA-9	TRINITY ACQUISITION PLC	D	08/15/2023	MATURITY	XXX	6,100,000	6,100,000	5,920,291	6,085,983		14,017		14,017		6,100,000			0	282,125	08/15/2023	2.B FE
94949L-AS-9	WELF 2016-2A CR 3.0815% 20 OCT 28	D	08/14/2023	FREE TRANSFER	XXX	1,969,652	2,000,000	2,008,972	2,008,593		(650)		(650)		2,007,942		(38,290)	(38,290)	128,866	10/20/2028	2.A
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC	D	09/28/2023	SINKING FUND REDEMPTION	XXX	2,327,784	2,327,784	2,306,366	2,325,716		2,068		2,068		2,327,784			0	64,569	09/30/2045	1.D PL
BGH75U-HK-7	QATAR AIRWAYS	D	08/15/2023	SINKING FUND REDEMPTION	XXX	5,951,875	5,951,875	5,914,854	5,942,209		9,665		9,665		5,951,875			0	131,634	04/23/2031	1.D PL
G2037*-AJ-5	CHANEL LTD	D	08/15/2023	PRIOR YEAR INCOME	XXX								0					0	300	10/13/2030	1.D
G2037*-AK-2	CHANEL LTD	D	08/15/2023	PRIOR YEAR INCOME	XXX								0					0	325	10/13/2032	1.D
G2037*-AL-0	CHANEL LTD	D	08/15/2023	PRIOR YEAR INCOME	XXX								0					0	365	10/13/2035	1.D
G2037*-AM-8	CHANEL LTD	D	08/15/2023	PRIOR YEAR INCOME	XXX								0					0	512	10/13/2040	1.D
G3R238-AB-9	ADGLXY 1 3/4 09/30/27	D	07/01/2023	PRIOR YEAR INCOME	XXX								0					0	7,755	09/30/2027	1.C
G5814#-AA-2	MARI JONE LTD	D	07/10/2023	SINKING FUND REDEMPTION	XXX	17,109	17,109	17,109	17,109				0		17,109			0	716	06/30/2031	2.C
G5814#-AB-0	MARI BOYLE LTD	D	07/10/2023	SINKING FUND REDEMPTION	XXX	17,109	17,109	17,109	17,109				0		17,109			0	716	06/30/2031	2.C
Y1460S-AC-6	CDBFLC 2 7/8 09/28/30	D	07/04/2023	BBN	XXX	1,664,460	1,800,000	1,687,608	1,693,864		6,138		6,138		1,700,002		(35,542)	(35,542)	39,963	09/28/2030	2.A FE
Y51478-AA-6	LLPLCA 6 7/8 02/04/39	D	08/04/2023	PRIOR YEAR INCOME	XXX								0					0	3,949	02/04/2039	2.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,299,368,153	1,394,227,383	1,370,613,620	1,353,732,578	16,003	(2,105,017)	21,122,785	(23,211,799)	0	1,348,893,175	0	(49,525,021)	(49,525,021)	49,220,315	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		07/24/2023	MBS PAYDOWN	XXX	918,189	1,018,329	918,189	918,189				0		918,189			0	2,254	12/15/2060	3.C
40170F-AA-4	GPIM 2018-1A A1		07/15/2023	MBS PAYDOWN	XXX	1,547,386	1,547,386	1,547,386	1,547,386				0		1,547,386			0	73,199	01/15/2031	1.A FE
40170F-AJ-5	GPIM 2018-1A A2		07/15/2023	MBS PAYDOWN	XXX	26,221	26,221	26,221	26,221				0		26,221			0	895	01/15/2031	1.A FE
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		09/29/2023	VARIOUS	XXX	181,719	181,719	234,226	137,970		(3,221)		(3,221)		181,719			0	(11,629)	07/15/2055	1.C
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		09/30/2023	SINKING FUND REDEMPTION	XXX	126,453	126,453	126,136	125,775		678		678		126,453			0	7,193	07/22/2029	3.B PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						2,799,968	2,900,108	2,852,158	2,755,541	0	(2,543)	0	(2,543)	0	2,799,968	0	0	0	71,912	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21		09/29/2023	VARIOUS	XXX	26,861	26,861	26,402	26,574		287		287		26,861			0	3,040	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		09/29/2023	VARIOUS	XXX	9,628	9,628	9,435	9,321		121		121		9,628			0	947	10/02/2025	3.A PL
02928@-AB-9	AMERICAN RESTORATION R/C 1L 10/20		08/28/2023	VARIOUS	XXX	177,869	177,869	177,869	177,869				0		177,869			0	36,181	10/02/2025	3.A PL
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20		09/29/2023	VARIOUS	XXX	8,651	8,651	8,506	8,592		60		60		8,651			0	683	10/02/2025	3.A PL
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21		09/29/2023	VARIOUS	XXX	13,954	13,954	13,940	13,948		6		6		13,954			0	906	10/02/2025	3.A PL
02928@-AF-0	AMERICAN RESTORATION DDT/L C 1L (ADD-ON)		09/29/2023	VARIOUS	XXX	3,978	3,978	3,898	3,948		29		29		3,978			0	255	10/02/2025	3.A PL
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING T/L 1L 8/22		09/29/2023	SINKING FUND REDEMPTION	XXX	15,281	15,281	14,975	15,120		160		160		15,281			0	1,182	08/03/2027	2.C PL
05626#-AA-7	BWG T/L 1L 4/22		09/29/2023	VARIOUS	XXX	11,489	11,489	11,484	11,257		2		2		11,489			0	1,633	04/19/2027	1.F PL
10527@-AB-7	BRANDMUSCLE TL		09/29/2023	VARIOUS	XXX	36,165	36,165	35,603	35,740		425		425		36,165			0	3,323	02/17/2025	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
1252L*-AA-1	CG BUYER T/L 1L 6/21		07/24/2023	SINKING FUND REDEMPTION	XXX	11,283,300	11,283,300	10,683,124	10,831,813		451,487		451,487		11,283,300			0	911,887	06/30/2026	1.G PL
1252L*-AB-9	CG BUYER DD T/L 1L 6/21		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	14,067,367	14,067,367	14,067,367	13,194,918				0		14,067,367			0	627,544	06/30/2026	1.G PL
1252L*-AD-5	CG BUYER T/L 1L (ADD-ON) 7/22		07/25/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	4,461,000	4,461,000	4,371,780	4,380,002		10,870		10,870		4,390,872		70,128	70,128	314,765	06/30/2026	1.G PL
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		09/29/2023	VARIOUS	XXX	324,964	324,964	321,603	322,569		2,395		2,395		324,964			0	22,035	11/01/2025	4.A PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		09/29/2023	VARIOUS	XXX	91,747	91,747	90,820	91,088		659		659		91,747			0	7,072	12/15/2025	2.B PL
30208*-AB-3	EXO GROUP T/L 1L 9/21		09/29/2023	SINKING FUND REDEMPTION	XXX	18,633	18,633	18,108	18,404		230		230		18,633			0	1,565	08/31/2026	3.B
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		09/29/2023	VARIOUS	XXX	6,538	6,538	6,407	6,333		72		72		6,538			0	546	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21		09/29/2023	VARIOUS	XXX	6,168	6,168	6,168	6,168				0		6,168			0	480	11/24/2026	3.B PL
40178#-AA-6	GUIDED PRACTICE DD T/L 1L (ADD-ON) 9/22		09/29/2023	VARIOUS	XXX	5,114	5,114	4,990	5,071		25		25		5,096		19	19	519	11/24/2026	3.B PL
58439#-AA-3	MEDI-WEIGHTLOSS BUYER INC		07/01/2023	PRIOR YEAR INCOME	XXX								0					0	180	10/28/2028	2.A PL
67606@-AC-9	ODIN CONSTRUCTION T/L 1L (ADD-ON) 5/22		08/28/2023	SINKING FUND REDEMPTION	XXX	575	575	564	570		5		5		575			0	47	12/15/2028	2.A PL
70977@-AC-4	PEOPLEASE HOLDINGS T/L 1L (ADD-ON) 7/22		09/29/2023	SINKING FUND REDEMPTION	XXX	597,393	597,393	591,419	593,408		3,984		3,984		597,393			0	45,913	07/15/2027	3.A PL
74876#-AB-8	QUINTESSENTIAL TOTS TL		09/29/2023	VARIOUS	XXX	12,000	12,000	11,738	11,867		133		133		12,000			0	1,274	04/14/2026	2.C PL
74876#-AC-6	QUINTESSENTIAL TOTS T/L 1L (ADD-ON) 2/22		09/29/2023	VARIOUS	XXX	2,885	2,885	2,885	2,885				0		2,885			0	316	04/14/2026	2.C PL
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		09/29/2023	SINKING FUND REDEMPTION	XXX	10,713	10,713	10,499	10,587		126		126		10,713			0	1,066	12/08/2026	2.C PL
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		09/29/2023	VARIOUS	XXX	20,074	20,074	19,882	19,910		75		75		20,074			0	2,281	12/08/2026	2.C PL
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		09/29/2023	VARIOUS	XXX	6,000	6,000	5,880	5,927		73		73		6,000			0	614	12/29/2026	2.C PL
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		07/31/2023	VARIOUS	XXX	156,108	156,108	156,108	36,764				0		156,108			0	4,913	09/01/2026	2.B PL
87221#-AA-4	TAUC MANAGEMENT T/L		08/22/2023	PRIOR YEAR INCOME	XXX								0					0	36	02/12/2027	2.A PL
87221#-AB-2	TAUC MANAGEMENT DD T/L 1L 2/21		09/29/2023	SINKING FUND REDEMPTION	XXX	3,029	3,029	3,029	3,029				0		3,029			0	241	02/12/2027	2.A PL
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		09/29/2023	PRIOR YEAR INCOME	XXX								0					0	740	02/12/2027	2.A PL
88583@-AA-6	3 STEP SPORTS, LLC		07/01/2023	PRIOR YEAR INCOME	XXX								0					0	892	02/06/2025	2.C PL
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		07/19/2023	SINKING FUND REDEMPTION	XXX	27,095	27,095	26,554	14,943		218		218		27,095			0	1,453	02/06/2025	2.C PL
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		09/29/2023	VARIOUS	XXX	7,892	7,892	7,892	7,892				0		7,892			0	721	04/08/2026	2.C PL
91859#-AB-3	V RENTAL HOLDINGS LLC TL		09/29/2023	VARIOUS	XXX	25,481	25,481	24,667	25,150		331		331		25,481			0	2,217	04/08/2026	2.C PL
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		08/31/2023	SINKING FUND REDEMPTION	XXX	1,566,550	1,566,550	1,566,550	1,566,550				0		1,566,550			0	79,811	04/08/2026	2.B PL
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		09/29/2023	VARIOUS	XXX	6,129	6,129	6,129	6,129				0		6,129			0	365	04/08/2026	2.C PL
92215*-AC-2	VARDIMAN T/L A 1L 3/22		07/03/2023	VARIOUS	XXX	25,007	25,007	24,756	24,970		37		37		25,007			0	2,558	03/18/2027	3.A PL
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		07/03/2023	VARIOUS	XXX	19,965	19,965	19,784	18,528		25		25		19,965			0	10,298	03/18/2027	3.A PL
BGH53S-14-1	ML CHARLIE ML DELTA 2-OUT 1L TL CL		09/27/2023	VARIOUS	XXX	4,504,255	4,504,255	4,464,843	4,494,669		9,586		9,586		4,504,255			0	276,068	06/13/2024	4.B PL
BGH578-GX-1	RECESS HOLDINGS(PLAYCORE) 1L TL CL		09/27/2023	VARIOUS	XXX	660,771	660,771	571,567	616,158		44,613		44,613		660,771			0	45,384	09/30/2024	4.A FE
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		09/29/2023	VARIOUS	XXX	11,320	11,320	10,623	11,140		180		180		11,320			0	754	12/11/2024	4.B FE
BGH5E3-XS-6	CASTLE MGMT (HIGHGATE) 1L TL CL		06/27/2023	VARIOUS	XXX	18,532,545	17,381,258	17,153,316	17,334,211		24,725		24,725		17,358,936		1,173,609	1,173,609	765,222	02/15/2025	5.B GI
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		09/29/2023	SINKING FUND REDEMPTION	XXX	2,778	2,778	2,670	2,735		43		43		2,778			0	199	04/03/2025	5.B FE
BGH5KC-XL-4	LYONS MAGNUS (SIERRA) 1L TL CL		09/29/2023	VARIOUS	XXX	4,102	4,102	3,748	4,010		92		92		4,102			0	275	11/11/2024	5.B FE
BGH5PA-1Q-7	ALEGEUS TECHNOLOGIES 1L TL		07/01/2023	VARIOUS	XXX	4,760,538	4,857,692	4,809,115	4,842,196		(33,081)		(33,081)		4,809,115		(48,577)	(48,577)	406,251	09/05/2024	5.B GI
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		07/01/2023	VARIOUS	XXX	2,771,719	2,887,500	2,868,065	2,878,099		2,858		2,858		2,880,957		(109,238)	(109,238)	259,938	04/29/2025	4.C
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		07/01/2023	PRIOR YEAR INCOME	XXX								0					0	1,563	04/29/2025	4.C
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		07/26/2023	VARIOUS	XXX	1,159,125	1,455,730	1,427,484	1,434,444		1,182		1,182		1,435,626		(276,501)	(276,501)	112,939	05/07/2026	5.A FE
BGH64S-JT-4	DREW MARINE 1L TL		07/11/2023	VARIOUS	XXX	5,553,438	5,775,000	5,688,375	5,726,405		6,732		6,732		5,733,136		(179,699)	(179,699)	343,711	06/26/2026	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		09/29/2023	VARIOUS	XXX	73,131	73,131	72,059	72,839		292		292		73,131			0	4,684	07/12/2025	4.B
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		09/26/2023	VARIOUS	XXX	1,460,303	1,460,303	1,460,303	161,402				0		1,460,303			0	59,050	09/06/2024	5.B GI
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		07/11/2023	VARIOUS	XXX	5,789,884	6,025,974	6,010,915	6,015,630		2,183		2,183		6,017,813		(227,929)	(227,929)	383,594	09/04/2026	5.B GI
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		09/29/2023	VARIOUS	XXX	145,249	145,249	143,574	143,829		1,420		1,420		145,249			0	11,023	10/04/2026	5.B GI
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL		09/29/2023	VARIOUS	XXX	3,165	3,165	3,133	3,132		32		32		3,165			0	355	10/19/2026	5.B GI
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL		09/29/2023	VARIOUS	XXX	31,913	31,913	31,594	31,630		283		283		31,913			0	1,977	10/19/2026	5.B GI
BGH6EB-G2-2	WIRB WCG (DA VINCI) 1L TL CL		09/15/2023	VARIOUS	XXX	7,595	7,595	7,576	7,565		30		30		7,595			0	545	01/08/2027	4.B
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		07/01/2023	VARIOUS	XXX	27,013,399	28,065,869	27,856,792	27,906,955		23,878		23,878		27,930,833		(917,434)	(917,434)	1,428,423	01/27/2027	5.A
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		07/01/2023	VARIOUS	XXX	3,509,349	2,955,508	2,903,739	2,923,237		5,733		5,733		2,928,970		580,379	580,379	256,872	03/02/2026	5.B GI
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		08/31/2023	SINKING FUND REDEMPTION	XXX		691,071	691,071	691,071				0		691,071		(691,071)	(691,071)		03/02/2026	5.B GI
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		07/01/2023	VARIOUS	XXX	3,050,564	3,169,417	3,167,111	3,168,382		314		314		3,168,697		(118,133)	(118,133)	186,830	02/28/2028	5.A
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		07/01/2023	DIRECT	XXX	25,092,199	26,006,562	25,963,805	25,989,557		2,735		2,735		25,992,292		(900,093)	(900,093)	1,692,724	02/28/2028	5.A
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		09/30/2023	VARIOUS	XXX	23,785,869	23,994,987	23,581,413	23,692,795		61,078	65,921	(4,843)		23,687,952		97,917	97,917	2,194,165	06/17/2027	4.A
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		09/29/2023	SINKING FUND REDEMPTION	XXX	17,856	17,856	17,819	17,744		111		111		17,856			0	1,181	10/05/2027	4.C
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		09/29/2023	VARIOUS	XXX	88,793	88,793	87,477	88,000		792		792		88,793			0	6,746	10/29/2027	4.C
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED		09/29/2023	VARIOUS	XXX	19,767	19,767	19,767	19,767				0		19,767			0	1,439	10/29/2027	4.C
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		09/29/2023	VARIOUS	XXX	82,835	82,835	82,007	82,099		736		736		82,835			0	6,195	10/29/2027	4.B PL
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		09/29/2023	VARIOUS	XXX	4,790	4,790	4,766	4,750		41		41		4,790			0	362	11/12/2027	4.B PL
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		09/30/2023	VARIOUS	XXX	13,689,117	13,944,183	13,386,415	13,522,756		48,073		48,073		13,570,829		118,289	118,289	987,955	11/10/2027	4.C FE
BGH6YV-TD-8	SYNDIGO 1L TL CL		08/31/2023	VARIOUS	XXX	22,375,078	23,961,767	23,602,447	23,682,899		19,800	989,519	(969,719)		22,716,723		(341,645)	(341,645)	1,603,846	12/10/2027	4.C FE
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		09/29/2023	VARIOUS	XXX	104,375	104,375	103,070	103,650		725		725		104,375			0	8,045	12/16/2027	4.B FE
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		07/01/2023	VARIOUS	XXX	14,634,406	15,204,687	14,862,581	14,959,153		63,769		63,769		15,022,922		(388,516)	(388,516)	1,033,686	07/23/2025	4.A PL
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		09/29/2023	VARIOUS	XXX	15,750	15,750	15,789	15,750				0		15,750			0	1,074	01/15/2028	4.C FE
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		09/29/2023	SINKING FUND REDEMPTION	XXX	7,396	44,896	44,896	44,896				0		44,896		(37,500)	(37,500)	1,335	12/22/2026	4.C FE
BGH71R-WP-0	MB2 1L TL CL		09/29/2023	VARIOUS	XXX	32,719,968	33,931,560	33,252,929	33,441,269		61,931		61,931		33,503,200		(783,232)	(783,232)	2,247,848	01/29/2027	4.B PL
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		09/29/2023	VARIOUS	XXX	2,544,208	2,648,506	2,622,021	2,627,637		3,294		3,294		2,630,931		(86,724)	(86,724)	251,013	01/29/2027	3.A PL
BGH72H-0J-0	OIL CHANGER 1L TL		07/01/2023	VARIOUS	XXX	10,165,716	10,562,836	10,314,782	10,375,658		15,195		15,195		10,390,853		(225,137)	(225,137)	800,335	02/08/2027	5.A
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED		07/01/2023	VARIOUS	XXX	7,000,600	7,276,878	7,181,834	7,198,391		26,699		26,699		7,225,090		(224,490)	(224,490)	541,075	02/08/2027	5.B GI
BGH734-YS-1	BIMINI GROUP 1L TL CL		07/01/2023	VARIOUS	XXX	11,793,957	12,285,873	11,978,726	12,069,721		43,390		43,390		12,113,111		(319,154)	(319,154)	1,023,146	02/18/2026	4.C
BGH736-PL-1	FRANCHISE 1L TL		09/27/2023	SINKING FUND REDEMPTION	XXX	72,000	72,000	71,288	71,383		617		617		72,000			0	4,735	03/10/2026	4.B FE
BGH73L-XJ-4	PYE BARKER 1L DDTL CL FUNDED		07/12/2023	VARIOUS	XXX	1,652,613	1,721,369	1,721,369	1,721,369				0		1,721,369		(68,756)	(68,756)	129,990	11/26/2027	4.C PL
BGH745-KW-3	CCRR PARENT INC 1L TLB CL		09/28/2023	VARIOUS	XXX	37,875	37,875	37,686	37,646		229		229		37,875			0	2,312	03/03/2028	4.B FE
BGH75F-FZ-9	FIRST BRANDS 1L TLB CL		09/29/2023	VARIOUS	XXX	8,295	8,295	8,295	8,295				0		8,295			0	826	03/30/2027	4.A
BGH76P-HQ-4	HIGHTOWER 1L TL CL		09/29/2023	SINKING FUND REDEMPTION	XXX	44,969	44,969	44,631	44,653		316		316		44,969			0	2,782	04/21/2028	4.C
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		07/26/2023	VARIOUS	XXX	916,346	960,444	951,123	949,644		2,687		2,687		952,331		(35,985)	(35,985)	14,474	04/28/2028	4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		07/26/2023	VARIOUS	XXX	186,375	195,344	193,448	193,523		171		171		193,694		(7,319)	(7,319)	20,493	04/28/2028	4.A FE
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		09/29/2023	VARIOUS	XXX	1,035,657	1,035,657	1,011,526	1,026,945		8,711		8,711		1,035,657			0	65,799	04/29/2028	5.A
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		07/12/2023	VARIOUS	XXX	1,505,049	1,525,051	1,509,800	1,514,098		13,343		13,343		1,527,441		(22,392)	(22,392)	118,384	11/26/2027	4.C PL
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		09/28/2023	VARIOUS	XXX	1,607,115	1,607,115	1,607,115	1,365,345				0		1,607,115			0	86,456	06/04/2026	3.C FE
BGH79X-BE-7	ARCLINE(FAIRBANKS) 1L TL CL		09/29/2023	SINKING FUND REDEMPTION	XXX	143,625	143,625	142,940	143,149		476		476		143,625			0	8,261	06/14/2028	4.B
BGH7B8-P6-1	CENGAGE LEARNING INC 1L TLB CL		09/27/2023	SINKING FUND REDEMPTION	XXX	13,125	13,125	13,141	13,125				0		13,125			0	609	07/14/2026	4.B FE
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		07/12/2023	SINKING FUND REDEMPTION	XXX	271	271	268	270		1		1		271			0	68	07/28/2028	4.B FE
BGH7DO-2F-1	VERITEXT 1L TL CL		08/10/2023	VARIOUS	XXX	4,218,856	4,218,856	4,187,214	4,195,637		23,218		23,218		4,218,856			0	233,477	08/01/2025	4.B
BGH7D1-CH-4	VERITEXT 1L DDTL CL FUNDED		09/15/2023	SINKING FUND REDEMPTION	XXX	269,465	280,528	279,125	154,800		(9,739)		(9,739)		269,465			0	5,509	08/01/2025	4.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		09/28/2023	VARIOUS	XXX	587,278	587,278	581,406	583,439		3,839		3,839		587,278			0	35,230	07/29/2028	4.B FE
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		07/17/2023	SINKING FUND REDEMPTION	XXX	2,329	2,329	2,329	2,329		0		0		2,329			0	163	01/15/2027	4.B FE
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		07/11/2023	VARIOUS	XXX	101,185	101,185	100,164	100,797		388		388		101,185			0	8,243	07/28/2028	4.B FE
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		09/29/2023	VARIOUS	XXX	3,534,053	3,683,588	3,646,752	3,653,429		4,772		4,772		3,658,201		(124,148)	(124,148)	301,868	01/29/2027	4.B PL
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		09/28/2023	VARIOUS	XXX	23,298	23,298	22,948	23,127		170		170		23,298			0	1,451	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		09/29/2023	VARIOUS	XXX	118,104	118,104	115,742	117,276		828		828		118,104			0	8,860	10/08/2028	5.A
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		09/29/2023	SINKING FUND REDEMPTION	XXX	15,313	15,313	15,274	15,199		113		113		15,313			0	1,285	10/14/2028	4.C FE
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		09/29/2023	SINKING FUND REDEMPTION	XXX	55,891	55,891	55,333	55,519		373		373		55,891			0	3,710	10/26/2028	4.B FE
BGH7KP-1Y-8	CLAROS MORTGAGE TRUST 1L TLB REFI		09/29/2023	VARIOUS	XXX	3,553	3,553	3,553	3,553		0		0		3,553			0	122	08/10/2026	4.A FE
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		09/27/2023	VARIOUS	XXX	14,250	14,250	14,179	14,168		82		82		14,250			0	1,042	12/13/2028	4.B
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		09/27/2023	SINKING FUND REDEMPTION	XXX	5,659	5,659	5,659	5,659		0		0		5,659			0	339	12/29/2028	4.B
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		09/29/2023	VARIOUS	XXX	49,375	49,375	48,397	48,988		387		387		49,375			0	4,262	12/22/2026	4.C
BGH5NM-99-3	24/7 INTOUCH 1L TL CL	A	09/29/2023	VARIOUS	XXX	3,608	3,608	3,572	3,573		35		35		3,608			0	296	08/20/2025	4.B FE
BGH60V-KK-8	AVISON YOUNG CANADA 1L TL	A	07/31/2023	PRIOR YEAR INCOME	XXX				0		0		0		0			0	927	01/30/2026	5.A FE
BGH74V-BF-3	NAVACORD CORP 1L TL CL		09/11/2023	VARIOUS	XXX	7,269,724	7,188,378	9,667,458	7,144,734		96,835		96,835	2,523,541	9,765,109	(2,495,386)		(2,495,386)	460,169	03/27/2028	4.A FE
BGH5MZ-J6-0	ALEXANDER MANN 1L TLB GBP	B	08/31/2023	SINKING FUND REDEMPTION	XXX	3,807,754	3,659,818	3,678,741	3,529,690		100,236		100,236	256,124	3,886,050	(78,296)		(78,296)	237,464	06/29/2025	4.B PL
BGH659-CV-7	DATIX BIDCO 1L TL B3	D	07/01/2023	DIRECT	XXX	1,636,250	1,700,000	1,674,500	1,685,245		2,476		2,476		1,687,722		(51,472)	(51,472)	75,677	05/20/2026	5.B GI
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	09/29/2023	SINKING FUND REDEMPTION	XXX	7,315	7,315	7,241	7,260		55		55		7,315			0	506	11/25/2027	4.B FE
1909999999 - Bonds - Unaffiliated Bank Loans						305,190,001	312,505,571	310,243,249	306,347,942	0	1,161,918	1,055,440	106,478	2,779,665	311,908,486	(2,573,682)	(4,144,804)	(6,718,486)	20,874,115	XXX	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						1,965,447,783	2,129,955,642	2,042,157,741	2,038,311,850	16,003	(177,979)	36,725,044	(36,887,020)	2,779,665	2,025,958,556	(2,573,682)	(57,937,090)	(60,510,772)	81,170,476	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						1,965,447,783	2,129,955,642	2,042,157,741	2,038,311,850	16,003	(177,979)	36,725,044	(36,887,020)	2,779,665	2,025,958,556	(2,573,682)	(57,937,090)	(60,510,772)	81,170,476	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE		09/20/2023	UBS SECURITIES LLC	3,000,000.000	2,760,000		3,000,000	2,668,200	331,800			331,800		3,000,000		(240,000)	(240,000)	83,867	XXX	2.A FE
29452E-40-8	EQUITABLE HOLDINGS INC		09/20/2023	BANK OF OKLAHOMA	87,525.000	1,390,565		2,132,726	1,548,317	584,409			584,409		2,132,726		(742,161)	(742,161)	51,104	XXX	2.C FE
48128B-58-0	JPMORGAN CHASE & CO		09/06/2023	BANK OF OKLAHOMA	1,266,000.000	24,723,172	25.00	31,650,000	23,560,260	8,089,740			8,089,740		31,650,000		(6,926,828)	(6,926,828)	1,027,575	XXX	2.B FE
665859-AQ-7	NORTHERN TRUST CORPORATION		08/29/2023	VARIOUS	53,674,000.000	47,160,499		53,618,500	47,038,820	6,589,522	1,110		6,590,632		53,629,452		(6,468,953)	(6,468,953)	2,167,317	XXX	2.A FE
693475-AM-7	PNC FINANCIAL SERVICES		09/26/2023	UBS SECURITIES LLC	14,708,000.000	14,659,383		14,729,829	13,862,290	861,797	(406)		861,391		14,723,680		(64,298)	(64,298)	812,880	XXX	2.B FE
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC (		07/26/2023	VARIOUS	13,801,000.000	12,079,013		13,801,000	11,930,965	1,870,036			1,870,036		13,801,000		(1,721,988)	(1,721,988)	492,273	XXX	2.B FE
89832Q-AD-1	TRUIST FINANCIAL CORP		08/14/2023	BANK OF AMERICA	19,000,000.000	16,825,688		19,000,000	17,104,750	1,895,250			1,895,250		19,000,000		(2,174,313)	(2,174,313)	865,450	XXX	2.B FE
902973-AZ-9	US BANCORP		07/05/2023	VARIOUS	3,718,000.000	3,021,263		3,718,930	3,240,497	478,266	(15)		478,251		3,718,749		(697,486)	(697,486)	143,320	XXX	2.B FE
94988U-12-8	WELLS FARGO & CO		07/27/2023	BANK OF OKLAHOMA	227,600.000	4,227,049	25.00	5,688,468	4,185,564	1,502,904			1,502,904		5,688,468		(1,461,419)	(1,461,419)	168,795	XXX	2.B FE
775109-BS-9	ROGERS COMMUNICATIONS INC	A	09/14/2023	VARIOUS	37,785,000.000	34,184,323		37,785,000	33,341,786	4,443,214			4,443,214		37,785,000		(3,600,678)	(3,600,678)	1,872,944	XXX	3.B
EP0597-73-2	PARTNERRE LTD	D	09/20/2023	BANK OF OKLAHOMA	132,286.000	2,465,026	25.00	3,307,150	2,489,623	817,527			817,527		3,307,150		(842,124)	(842,124)	85,822	XXX	2.B FE
EP0599-00-1	RENAISSANCERE HOLDINGS LTD	D	09/14/2023	BANK OF OKLAHOMA	45,500.000	777,806	25.00	1,137,500	737,100	400,400			400,400		1,137,500		(359,695)	(359,695)	28,431	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						164,273,787	XXX	189,569,103	161,708,172	27,864,865	689	0	27,865,554	0	189,573,725	0	(25,299,943)	(25,299,943)	7,799,778	XXX	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						164,273,787	XXX	189,569,103	161,708,172	27,864,865	689	0	27,865,554	0	189,573,725	0	(25,299,943)	(25,299,943)	7,799,778	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						164,273,787	XXX	189,569,103	161,708,172	27,864,865	689	0	27,865,554	0	189,573,725	0	(25,299,943)	(25,299,943)	7,799,778	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
05580M-70-2	B RILEY FINANCIAL INC		07/28/2023	SECURITY CALLED BY ISSUER at 25.000	14,844.000	371,100	XXX	365,014	362,194	2,820			2,820		365,014		6,086	6,086	16,700	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
54141L-11-8	LOGISTICS INNOVATION T-CW28		07/01/2023	SINKING FUND REDEMPTION	787,879.000		XXX	695,287	23,636	671,651			671,651		695,287		(695,287)	(695,287)		XXX	XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		07/24/2023	PRIOR YEAR INCOME			XXX			0			0					0	25,203	XXX	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						371,100	XXX	1,060,301	385,830	674,471	0	0	674,471	0	1,060,301	0	(689,201)	(689,201)	41,903	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
BGH30X-AE-6	ARIAS HOLDINGS UNIT CERTIFICATE A		08/28/2023	SINKING FUND REDEMPTION	9,630.000	16,899	XXX		1	(1)			(1)				16,899	16,899		XXX	XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		09/30/2023	DIRECT	1,846,173.280	1,846,173	XXX	1,846,173	1,846,173				0					0		XXX	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						1,863,072	XXX	1,846,173	1,846,174	(1)	0	0	(1)	0	0	0	16,899	16,899	0	XXX	XXX
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
09254P-10-8	BLACKROCK MUNIHOLDINGS INVESTMENT		09/18/2023	SINKING FUND REDEMPTION	7,456.000		XXX	100,103	84,476	15,627			15,627		100,103		(100,103)	(100,103)	4,071	XXX	
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						0	XXX	100,103	84,476	15,627	0	0	15,627	0	100,103	0	(100,103)	(100,103)	4,071	XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						2,234,172	XXX	3,006,577	2,316,480	690,097	0	0	690,097	0	1,160,404	0	(772,405)	(772,405)	45,974	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						2,234,172	XXX	3,006,577	2,316,480	690,097	0	0	690,097	0	1,160,404	0	(772,405)	(772,405)	45,974	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						166,507,959	XXX	192,575,680	164,024,652	28,554,962	689	0	28,555,651	0	190,734,129	0	(26,072,348)	(26,072,348)	7,845,752	XXX	XXX
6009999999 Totals						2,131,955,742	XXX	2,234,733,421	2,202,336,502	28,570,965	(177,290)	36,725,044	(8,331,369)	2,779,665	2,216,692,685	(2,573,682)	(84,009,438)	(86,583,120)	89,016,228	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	793		3,783	26,100			290		36			(19,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	793		3,783	36,600			407		411			(27,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	10/12/2022	10/12/2023	1,118		3,577	31,600			966		1,162			(23,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	10/12/2022	10/12/2023	978		3,577	36,750			1,123		4,483			(27,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	1,082		3,695	33,600			1,680					(25,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	677		3,695	26,000			1,300					(19,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	783		3,831	24,300			1,688					(18,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	1,305		3,831	50,000			3,472					(37,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	931		3,760	28,700			2,551					(21,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	532		3,760	21,400			1,902					(16,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	1,467		3,749	45,100			4,886		9,417			(33,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	400		3,749	18,900			2,048		11,369			(14,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	11/16/2022	11/16/2023	1,389		3,959	48,950			6,255					(36,713)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	11/16/2022	11/16/2023	505		3,959	26,600			3,399		1,036			(19,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	11/23/2022	11/23/2023	1,117		4,027	43,650			7,275					(32,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	11/23/2022	11/23/2023	745		4,027	44,100			7,350					(33,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	763		3,934	28,800			5,342		816			(21,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	1,906		3,934	89,250			16,554		6,895			(66,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	876		3,995	34,650			7,079		633			(25,988)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	501		3,995	29,800			6,088		1,896			(22,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	1,289		3,878	56,500			12,606		83,169			(42,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	387		3,878	21,900			4,886		36,498			(16,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	12/28/2022	12/28/2023	396		3,783	14,550			3,520					(10,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	12/28/2022	12/28/2023	925		3,783	52,850			12,786		7,857			(39,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/04/2023	01/04/2024	260		3,853		11,400		2,973		3,342			(8,427)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/04/2023	01/04/2024	908		3,853		52,850		13,781		26,865			(39,069)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	882		3,970		48,300		13,503		13,164			(34,797)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	252		3,970		16,400		4,585		5,833			(11,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	1,400		3,929		81,950		24,453		14,552			(57,497)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	255		3,929		16,700		4,983		4,547			(11,717)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	622		4,016		31,250		9,913		8,510			(21,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	747		4,016		51,900		16,463		25,052			(35,437)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	02/01/2023	02/01/2024	728		4,119		36,600		12,309					(24,291)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	02/01/2023	02/01/2024	607		4,119		49,750		16,731		5,749			(33,019)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	607		4,118		33,750		12,054		13,110			(21,696)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	729		4,118		58,800		21,000		37,517			(37,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	482		4,148		22,600		8,542		46			(14,058)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	1,085		4,148		80,100		30,276		2,322			(49,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2023	02/22/2024	626		3,991		29,750		11,865		10,561			(17,885)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2023	02/22/2024	626		3,991		47,500		18,943		32,372			(28,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/01/2023	03/01/2024	759		3,951		35,400		14,845		23,555			(20,555)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/01/2023	03/01/2024	1,139		3,951		78,300		32,835		77,178			(45,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/08/2023	03/08/2024	1,002		3,992		48,800		21,383		72,649			(27,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/08/2023	03/08/2024	501		3,992		31,000		13,583		44,762			(17,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/15/2023	03/15/2024	642		3,892		25,000		11,425		22,946			(13,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/15/2023	03/15/2024	1,542		3,892		79,200		36,194		86,541			(43,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/22/2023	03/22/2024	254		3,937		10,400		4,948		8,216			(5,452)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/22/2023	03/22/2024	2,032		3,937		119,200		56,716		119,050			(62,484)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	1,467		4,090		73,200		37,617		89,627			(35,583)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	2,567		4,090		158,550		81,477		204,892			(77,073)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	733		4,092		38,400		20,480		39,778			(17,920)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	978		4,092		63,200		33,707		68,980			(29,493)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	963		4,155		54,800		30,292		25,574			(24,508)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	963		4,155		54,000		29,850		26,720			(24,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	1,565		4,155		111,150		61,441		64,057			(49,709)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/26/2023	04/26/2024	1,109		4,056		63,450		36,308		23,199			(27,143)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/26/2023	04/26/2024	1,109		4,056		74,250		42,488		35,692			(31,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,100		4,091		57,600		34,065		44,009			(23,535)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,344		4,091		92,950		54,970		75,274			(37,980)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/10/2023	05/10/2024	967		4,138		50,800		30,999		59,012			(19,801)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/10/2023	05/10/2024	1,088		4,138		69,300		42,288		83,790			(27,012)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	601		4,159		31,250		19,657		14,892			(11,593)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	1,563		4,159		102,050		64,193		58,322			(37,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2024	729		4,115		36,000		23,323		10,727			(12,677)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2024	2,308		4,115		146,300		94,780		59,062			(51,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	1,757		4,268		101,250		69,469		49,855			(31,781)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	2,226		4,268		150,100		102,985		78,910			(47,115)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	686		4.373		39,000		27,517		17,836			(11,483)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	915		4.373		68,000		47,978		32,313			(20,022)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	802		4.366		44,800		32,480		11,777			(12,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	916		4.366		69,200		50,170		21,324			(19,030)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2024	800		4.377		46,900		34,914		4,673			(11,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2024	914		4.377		71,600		53,302		11,861			(18,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/05/2023	07/05/2024	1,124		4.447		67,500		51,532		27,270			(15,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/05/2023	07/05/2024	337		4.447		26,700		20,384		11,366			(6,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	07/12/2023	07/12/2024	1,006		4.472		61,650		48,226		24,085			(13,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	07/12/2023	07/12/2024	224		4.472		19,400		15,176		7,696			(4,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2024	986		4.566		60,750		48,665		8,989			(12,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2024	219		4.566		19,100		15,301		3,786			(3,799)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	1,095		4.567		67,500		55,343		3,946			(12,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	328		4.567		25,200		20,661		2,293			(4,539)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	886		4.513		51,200		42,942		10,265			(8,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	222		4.513		16,200		13,587		3,806			(2,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	895		4.468		51,200		43,905		21,615			(7,295)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	224		4.468		16,200		13,892		7,060			(2,308)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	795		4.404		43,750		38,340		33,843			(5,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	08/23/2023	08/23/2024	564		4.436		32,500		29,093		17,179			(3,407)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/06/2023	09/06/2024	1,008		4.465		56,250		52,500		25,587			(3,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	09/13/2023	09/13/2014	448		4.467		24,800		23,629		13,425			(1,171)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	454		4.402		24,800		24,111		20,307			(689)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	09/27/2023	09/27/2024	454		4.275		22,200		22,015		29,500			(185)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	264		3.783	8,700			97		10			(6,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/12/2022	10/12/2023	280		3.577	7,900			241		277			(5,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	271		3.695	7,800			390					(5,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	261		3.831	8,100			563					(6,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	133		3.760	4,100			364					(3,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	267		3.749	8,200			888		1,753			(6,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/16/2022	11/16/2023	253		3.959	8,700			0					(5,220)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/23/2022	11/23/2023	248		4.027	9,600			1,413					(7,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	635		3.934	24,000			4,452		680			(18,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	250		3.995	9,800			2,002		180			(7,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	258		3.878	9,800			2,187		12,763			(7,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2022	12/28/2023	264		3.783	9,600			2,323					(7,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/04/2023	01/04/2024	260		3.853		9,900		2,581		1,999			(7,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/11/2023	01/11/2024	126		3.970		4,900		1,370		677			(3,530)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	127		3.929		5,300		1,581		285			(3,719)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	249		4.016		10,800		3,426		2,021			(7,374)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	02/01/2023	02/01/2024	364		4.119		17,100		5,751					(11,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	121		4.118		5,700		2,036		1,828			(3,664)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	241		4.148		11,300		4,271		23			(7,029)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	02/22/2023	02/22/2024	125		3.991		5,400		2,154		1,714			(3,246)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/01/2023	03/01/2024	253		3.951		10,900		4,571		6,311			(6,329)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	03/08/2023	03/08/2024	50		10.000		5,050		2,213		7,515			(2,837)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/15/2023	03/15/2024	128		3.892		4,950		2,262		4,581			(2,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/22/2023	03/22/2024	127		3.937		6,150		2,926		5,413			(3,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	244		4.090		12,800		6,578		16,136			(6,222)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	122		4.092		6,750		3,600		7,327			(3,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/19/2023	04/19/2024	241		4.155		13,500		7,463		6,578			(6,038)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/26/2023	04/26/2024	247		4.056		13,100		7,642		4,362			(5,458)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	122		4.091		6,850		4,051		5,510			(2,799)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	05/10/2023	05/10/2024	121		4.138		6,050		3,692		6,670			(2,358)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	120		4.159		6,250		3,931		2,962			(2,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/24/2024	121		4.115		5,800		3,758		1,790			(2,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	469		4.268		27,000		18,525		13,511			(8,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	114		4.373		6,900		4,868		3,254			(2,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	115		4.366		8,050		5,836		2,441			(2,214)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/28/2023	06/28/2024	114		4.377		8,950		6,514		1,450			(2,436)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/05/2023	07/05/2024	112		4.447		7,250		5,535		2,919			(1,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	07/12/2023	07/12/2024	112		4.472		7,400		5,789		3,011			(1,611)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	219		4.566		14,500		11,616		2,334			(2,884)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	219		4.567		13,500		11,069		808			(2,431)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	111		4.513		6,400		5,368		1,283			(1,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	224		4.468		12,800		10,976		5,328			(1,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	08/16/2023	08/16/2024	227		4.404		12,500		10,954		9,633			(1,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	08/23/2023	08/23/2024	225		4.436		11,900		10,652		6,411			(1,248)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/06/2023	09/06/2024	336		4.465		18,750		17,500		8,774			(1,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	09/13/2023	09/13/2024	224		4.467		12,400		11,814		6,503			(586)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	227		4.402		12,400		12,056		10,184			(344)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	09/27/2023	09/27/2024	234		4.275		11,100		10,792		14,821			(308)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2023	1,454		3.783	55,550			617		196			(41,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	10/05/2022	10/05/2023	1,718		3.783	121,550			1,351		10,549			(91,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	10/12/2022	10/12/2023	1,677		3.577	51,000			1,558		2,882			(38,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/12/2022	10/12/2023	1,957		3.577	123,900			3,786		68,170			(92,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	10/19/2022	10/19/2023	1,353		3.695	42,000			2,100					(31,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/19/2022	10/19/2023	1,488		3.695	97,900			4,895		21,869			(73,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	10/26/2022	10/26/2023	1,697		3.831	56,550			3,927					(42,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/26/2022	10/26/2023	1,958		3.831	128,250			8,906					(96,188)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	1,729		3.760	57,200			5,084					(42,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/02/2022	11/02/2023	1,995		3.760	124,500			11,067					(93,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	11/09/2022	11/09/2023	1,867		3.749	67,200			7,280		21,563			(50,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/09/2023	1,734		3.749	120,900			13,098		153,088			(90,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	11/16/2022	11/16/2023	1,516		3.959	66,000			8,433		448			(49,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	11/16/2022	11/16/2023	1,389		3.959	111,100			14,196		25,722			(83,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	11/23/2022	11/23/2023	1,490		4.027	72,000			12,000					(54,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/23/2022	11/23/2023	1,490		4.027	135,000			19,875					(101,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2023	2,796		3.934	124,300			23,056		7,220			(93,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/07/2023	2,669		3.934	217,350			40,315		116,184			(163,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/14/2022	12/14/2023	1,627		3.995	68,900			14,076		1,546			(51,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/14/2022	12/14/2023	1,877		3.995	148,500			30,339		25,552			(111,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	12/21/2022	12/21/2023	1,805		3.878	79,100			17,649		115,525			(59,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/21/2022	12/21/2023	1,934		3.878	158,250			35,308		303,941			(118,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2022	12/28/2023	1,322		3.783	56,000			13,548					(42,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2022	12/28/2023	1,322		3.783	99,500			24,073		45,656			(74,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/04/2023	01/04/2024	1,557		3.853		72,600		18,931		23,979			(53,669)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/04/2023	01/04/2024	1,427		3.853		128,150		33,415		97,796			(94,735)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	1,260		3.970		60,000		16,774		12,770			(43,226)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/11/2023	01/11/2024	1,386		3.970		129,250		36,134		74,026			(93,116)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	01/18/2023	01/18/2024	1,145		3.929		55,350		16,516		5,525			(38,834)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/18/2023	01/18/2024	1,527		3.929		118,200		35,269		45,720			(82,931)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/25/2023	01/25/2024	1,494		4.016		81,000		25,694		26,028			(55,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/25/2023	01/25/2024	1,494		4.016		151,200		47,961		118,682			(103,239)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	02/01/2023	02/01/2024	1,457		4.119		84,600		28,452					(56,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	02/01/2023	02/01/2024	1,335		4.119		144,650		48,647		41,687			(96,003)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/08/2023	02/08/2024	1,336		4.118		73,700		26,321		27,823			(47,379)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/08/2023	02/08/2024	1,457		4.118		145,800		52,071		115,825			(93,729)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/15/2023	02/15/2024	1,567		4.148		85,150		32,185		654			(52,965)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	02/15/2023	02/15/2024	1,447		4.148		149,400		56,470		13,796			(92,930)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	02/22/2023	02/22/2024	1,378		3.991		69,850		27,857		27,904			(41,993)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	02/22/2023	02/22/2024	1,253		3.991		128,500		51,247		104,455			(77,253)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/01/2023	03/01/2024	1,772		3.951		88,900		37,281		65,319			(51,619)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/01/2023	03/01/2024	1,518		3.951		157,800		66,174		176,170			(91,626)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	03/08/2023	03/08/2024	1,503		3.992		77,400		33,915		108,441			(43,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/08/2023	03/08/2024	1,378		3.992		135,850		59,526		220,413			(76,324)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/15/2023	03/15/2024	1,670		3.892		68,250		31,373		65,524			(36,877)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	03/15/2023	03/15/2024	1,799		3.892		133,700		61,459		164,938			(72,241)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	03/22/2023	03/22/2024	1,651		3.937		73,450		35,145		61,971			(38,305)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/22/2023	03/22/2024	1,905		3.937		161,250		77,157		194,264			(84,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/05/2023	04/05/2024	3,178		4.090		146,900		75,490		179,382			(71,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/05/2023	04/05/2024	3,300		4.090		283,500		145,688		361,500			(137,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/12/2023	04/12/2024	1,588		4.092		76,700		40,907		82,178			(35,793)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/12/2023	04/12/2024	1,344		4.092		116,600		62,187		128,581			(54,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	04/19/2023	04/19/2024	1,685		4.155		88,200		48,755		41,130			(39,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/19/2023	04/19/2024	2,166		4.155		184,500		101,988		123,163			(82,513)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/26/2024	1,479		4.056		72,600		41,543		21,536			(31,057)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	04/26/2023	04/26/2024	1,356		4.056		125,400		71,757		82,579			(53,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,222		4.091		59,500		35,188		46,435			(24,312)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/03/2023	05/03/2024	1,833		4.091		161,250		95,363		137,085			(65,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	05/10/2023	05/10/2024	1,571		4.138		78,650		47,993		88,539			(30,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/10/2023	05/10/2024	1,450		4.138		136,200		83,111		163,724			(53,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	1,803		4.159		93,750		58,972		45,270			(34,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/17/2023	05/17/2024	1,443		4.159		150,600		94,732		107,429			(55,868)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/24/2024	1,579		4.115		81,900		53,059		26,686			(28,841)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2024	1,701		4.115		175,000		113,374		98,020			(61,626)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/07/2024	2,578		4.268		148,500		101,888		73,819			(46,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	06/07/2023	06/07/2024	2,695		4.268		289,800		198,835		195,126			(90,965)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/14/2023	06/14/2024	1,258		4.373		75,900		53,552		35,751			(22,348)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	06/14/2023	06/14/2024	1,258		4.373		149,050		105,163		79,365			(43,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/21/2023	06/21/2024	1,489		4.366		97,500		70,688		27,342			(26,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	06/21/2023	06/21/2024	1,603		4.366		214,200		155,295		88,597			(58,905)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	06/28/2023	06/28/2024	1,257		4.377		79,750		59,813		9,402			(19,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/28/2023	06/28/2024	1,371		4.377		173,400		129,087		46,201			(44,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/05/2023	07/05/2024	1,462		4.447		94,250		71,954		38,960			(22,296)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/05/2023	07/05/2024	1,349		4.447		184,200		140,626		77,786			(43,574)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	07/12/2023	07/12/2024	1,118		4.472		74,000		57,887		29,745			(16,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/12/2023	07/12/2024	1,118		4.472		152,000		118,903		63,124			(33,097)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	1,205		4.566		79,750		63,886		13,170			(15,864)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2024	1,424		4.566		193,700		155,168		51,329			(38,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	1,314		4.567		81,000		66,411		4,708			(14,589)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	1,204		4.567		163,900		134,380		28,694			(29,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	1,219		4.513		70,400		59,045		14,031			(11,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	08/02/2023	08/02/2024	1,329		4.513		173,400		145,432		53,639			(27,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	1,119		4.468		64,000		54,882		27,458			(9,118)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	08/09/2023	08/09/2024	1,343		4.468		171,600		147,152		78,054			(24,448)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	08/16/2023	08/16/2024	1,362		4.404		75,000		65,726		58,068			(9,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	08/16/2023	08/16/2024	1,362		4.404		179,400		157,216		114,709			(22,184)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	08/23/2023	08/23/2024	1,353		4.436		65,400		58,544		33,441			(6,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/23/2023	08/23/2024	1,353		4.436		171,600		153,610		91,786			(17,990)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/06/2023	09/06/2024	2,463		4.465		137,500		128,333		61,929			(9,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	09/06/2023	09/06/2024	2,463		4.465		312,400		291,573		156,135			(20,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	09/13/2023	09/13/2024	1,343		4.467		68,400		65,170		34,649			(3,230)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	09/13/2023	09/13/2024	1,231		4.467		154,550		147,252		77,836			(7,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	09/20/2023	09/20/2024	1,477		4.402		80,600		78,361		66,113			(2,239)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/20/2023	09/20/2024	1,477		4.402		180,700		175,681		126,232			(5,019)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	09/27/2023	09/27/2024	1,170		4.275		55,500		55,038		73,065			(463)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	09/27/2023	09/27/2024	1,521		4.275		165,750		164,369		179,861			(1,381)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	10		3.720	372,250			15,510		571,055			(279,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	10		3.980	247,120			10,297		311,612			(185,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	10		3.630	483,800			20,158		663,592			(362,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	5		3.880	173,098			7,212		207,469			(129,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	10		3.670	556,830			23,201		626,723			(417,622)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	10		3.920	410,670			17,111		380,963			(308,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	5		3.810	231,097			28,012		246,450			(173,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	10		4.060	325,130			39,410		257,818			(243,847)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	5		3.790	235,647			29,456		258,960			(176,736)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	10		4.060	323,440			40,430		267,647			(242,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		3.860	267,262			33,408		228,825			(200,447)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		4.130	186,487			23,311		109,003			(139,866)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	10		3.960	448,270			56,034		372,952			(336,202)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	10		4.240	293,060			36,632		143,302			(219,795)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	10		4.000	406,560			50,820		343,995			(304,920)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	10		4.260	268,330			33,541		136,926			(201,247)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	10		4.040	376,879			78,516		316,866			(282,659)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	5		4.300	120,932			25,194		59,532			(90,699)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	10		3.980	451,850			94,135		375,655			(338,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	10		4.230	309,410			64,460		174,006			(232,057)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	5		3.945	175,252			36,511		206,422			(131,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	5		4.230	105,767			22,035		90,777			(79,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	5		3.830	206,487			43,018		261,117			(154,866)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	10		4.070	283,600			59,083		313,545			(212,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	5		3.830		200,702		45,614		264,016			(155,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	5		4.095		130,462		29,651		149,847			(100,812)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		3.820		224,037		65,344		271,598			(158,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		4.070		151,447		44,172		163,566			(107,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	5		3.950		209,362		61,064		217,831			(148,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	10		4.190		277,460		80,926		240,937			(196,534)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/23/2023	01/19/2024	10		4.075		357,610		104,303		337,575			(253,307)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		3.940		215,252		62,782		225,313			(152,470)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		4.170		144,532		42,155		131,462			(102,377)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	5		4.030		197,238		62,757		190,552			(134,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	10		4.270		249,820		79,488		198,112			(170,332)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	5		4.100		192,508		72,190		165,526			(120,317)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	10		4.380		222,540		83,453		136,955			(139,087)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2023	02/09/2024	10		4.110		410,770		154,039		329,764			(256,731)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2023	02/09/2024	10		4.380		249,620		93,608		143,701			(156,012)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	10		4.110		342,930		128,599		336,236			(214,331)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	10		4.380		197,340		74,003		150,338			(123,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2023	02/23/2024	10		4.010		360,140		147,330		421,522			(212,810)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2023	02/23/2024	10		4.270		214,630		87,803		224,481			(126,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	10		3.970		402,460		184,461		460,100			(217,999)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	10		4.230		249,770		114,478		258,428			(135,292)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/08/2024	15		3.980		485,832		222,673		685,921			(263,159)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/08/2024	10		4.220		196,570		90,095		271,660			(106,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	10		3.920		425,890		195,200		512,408			(230,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	10		4.170		274,620		125,868		313,905			(148,752)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2023	03/22/2024	10		3.950		401,050		183,815		493,312			(217,235)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2023	03/22/2024	15		4.200		379,962		174,149		447,826			(205,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	15		4.010		667,842		333,921		673,934			(333,921)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	10		4.290		272,000		136,000		241,822			(136,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/11/2023	04/05/2024	10		4.110		385,930		209,045		377,742			(176,885)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/11/2023	04/05/2024	10		4.380		227,070		122,996		193,140			(104,074)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	15		4.120		604,182		327,266		565,180			(276,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	10		4.390		239,270		129,605		194,199			(109,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/25/2023	04/19/2024	10		4.140		361,240		195,672		368,377			(165,568)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/25/2023	04/19/2024	10		4.420		200,070		108,371		184,017			(91,699)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	10		4.110		391,080		231,093		396,889			(159,987)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	10		4.410		213,330		126,059		195,847			(87,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/09/2023	05/03/2024	10		4.100		398,150		248,844		410,351			(149,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/09/2023	05/03/2024	10		4.380		229,980		143,737		219,352			(86,243)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	10		4.130		376,570		235,356		393,692			(141,214)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	10		4.410		210,190		131,369		208,132			(78,821)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	05/17/2024	10		4.160		397,470		248,419		377,505			(149,051)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	05/17/2024	5		4.460		107,273		67,045		93,428			(40,227)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	10		4.160		420,330		286,589		383,369			(133,741)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	10		4.410		259,920		177,218		220,179			(82,702)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2023	05/31/2024	10		4.210		420,740		286,868		352,995			(133,872)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2023	05/31/2024	5		4.500		118,563		80,838		88,690			(37,724)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	10		4.270		446,930		316,575		318,038			(130,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	5		4.560		128,808		91,239		77,431			(37,569)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	06/14/2024	10		4.380		385,970		273,395		254,658			(112,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	06/14/2024	5		4.690		100,173		70,956		54,884			(29,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	5		4.390		179,173		126,914		126,916			(52,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	10		4.680		186,870		132,366		117,174			(54,504)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2023	06/28/2024	5		4.370		218,208		168,615		135,922			(49,593)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2023	06/28/2024	10		4.670		241,980		186,985		125,707			(54,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	10		4.430		375,440		297,223		242,195			(78,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	5		4.710		102,223		80,926		58,039			(21,296)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	10		4.460		447,680		354,413		231,534			(93,267)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	5		4.760		124,763		98,770		52,469			(25,992)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	7		4.540		287,477		227,586		137,353			(59,891)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	6		4.840		132,932		105,238		52,449			(27,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	8		4.550		305,641		263,963		157,427			(41,678)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	6		4.860		118,874		102,664		51,798			(16,210)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	9		4.540		326,818		285,965		186,285			(40,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	5		4.880		85,053		74,421		42,645			(10,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	9		4.510		318,043		278,287		204,667			(39,755)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	4		4.820		71,603		62,653		41,786			(8,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	9		4.440		359,137		314,244		243,437			(44,892)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	4		4.720		91,883		80,398		56,282			(11,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	7		4.400		330,101		288,838		209,128			(41,263)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	5		4.720		132,478		115,918		72,634			(16,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	7		4.490		257,630		245,919		177,610			(11,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	7		4.810		129,404		123,522		83,731			(5,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	6		4.490		237,440		227,547		154,924			(9,893)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	3		4.790		64,117		61,445		38,826			(2,672)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	12/15/2023	25		4.450		383,193		319,327		146,385			(63,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	7		4.490		255,614		244,963		184,327			(10,651)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	3		4.800		55,828		53,501		39,118			(2,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	7		4.410		215,455		206,477		219,119			(8,977)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	3		4.720		45,271		43,384		48,834			(1,886)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	5		3,670	230,178					311,853			(134,270)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	5		3,940	158,348					177,941			(92,369)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	5		3,720	258,417			32,302		290,467			(193,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	10		3,990	361,110			45,139		321,393			(270,832)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		3,830	276,972			34,622		242,934			(207,729)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		4,100	194,812			24,352		121,399			(146,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	5		3,990	206,232			33,527		176,386			(154,674)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	5		4,260	134,167			21,811		68,463			(100,626)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/07/2022	12/08/2023	5		4,010	216,782			45,163		174,845			(162,587)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/14/2022	12/08/2023	5		4,300	136,922			28,526		63,414			(102,692)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/21/2022	12/22/2023	5		3,910	183,752			38,282		225,331			(137,814)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/28/2022	12/22/2023	5		4,160	120,447			25,093		120,786			(90,336)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		3,830		220,907		64,431		267,107			(156,476)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		4,100		143,387		41,821		151,390			(101,566)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		3,940		215,252		62,782		225,313			(152,470)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		4,220		130,597		38,091		112,944			(92,507)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	5		4,100		192,508		72,190		165,526			(120,317)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	5		4,360		116,458		43,672		74,164			(72,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	5		4,110		171,468		64,300		168,118			(107,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	5		4,380		98,673		37,002		75,169			(61,670)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	5		3,990		194,883		89,321		221,785			(105,561)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	5		4,270		114,468		52,464		115,402			(62,003)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	5		3,930		209,713		96,118		252,022			(113,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	5		4,210		126,368		57,918		142,412			(68,449)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	5		3,960		271,403		135,701		244,967			(135,701)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	5		4,270		141,663		70,831		127,567			(70,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	5		4,120		201,398		109,090		188,393			(92,307)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	15		4,390		358,902		194,406		291,298			(164,497)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	5		4,110		195,543		115,548		198,445			(79,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	10		4,410		213,330		126,059		195,847			(87,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	5		4,120		191,548		119,717		200,560			(71,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	5		4,410		105,098		65,686		104,066			(39,412)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	5		4,160		210,168		143,296		191,685			(66,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	10		4,450		236,980		161,577		198,095			(75,403)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	5		4,270		223,468		158,289		159,019			(65,178)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	10		4,550		263,510		186,653		159,343			(76,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	5		4,390		179,173		126,914		126,916			(52,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	5		4,680		93,438		66,185		58,587			(27,253)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	5		4,710		102,223		80,926		58,039			(21,296)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	5		4,390		201,443		159,475		132,616			(41,967)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	1		4,500		43,893		34,748		21,620			(9,144)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	4		4,810		95,331		75,470		38,043			(19,861)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	1		4,540		36,318		31,778		20,698			(4,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	3		4,880		51,034		44,654		25,587			(6,379)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	1		4,510		35,343		30,925		22,741			(4,418)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	2		4,820		35,804		31,329		20,893			(4,476)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	1		4,440		39,909		34,920		27,049			(4,989)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	3		4,720		68,914		60,299		42,212			(8,614)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	2		4,720		52,994		46,370		29,054			(6,624)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	2		4,810		36,976		35,295		23,923			(1,681)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	1		4,490		39,578		37,928		25,821			(1,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	2		4,790		42,746		40,965		25,884			(1,781)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/13/2023	20		4,400		226,585		113,293		25,965			(113,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	1		4,490		36,521		34,999		26,332			(1,522)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	3		4,800		55,828		53,501		39,118			(2,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	10		4,425		89,160		44,580		15,030			(44,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	2		4,410		61,562		58,997		62,606			(2,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	1		4,720		15,094		14,465		16,278			(629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/29/2022	10/20/2023	25		3,600	1,144,542					1,740,699			(821,723)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/05/2022	10/20/2023	25		3,800	1,042,542			43,439		1,245,291			(781,907)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	350		3,720	13,028,580			542,857		19,986,934			(9,771,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	350		3,630	16,932,830			705,535		23,225,712			(12,699,622)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	400		3,670	22,273,005			928,042		25,068,920			(16,704,754)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	375		3,810	17,331,938			2,100,841		18,483,770			(12,998,954)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/02/2022	12/15/2023	25		3,800	1,207,542			150,943		1,357,690			(905,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/02/2022	11/03/2023	350		3,790	16,494,976			2,061,872		18,127,190			(12,371,232)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/14/2022	11/10/2023	300		3,860	16,035,451			2,004,431		13,729,508			(12,026,589)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/17/2022	11/17/2023	25		3,900	1,152,170			144,021		1,068,463			(864,128)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/17/2022	11/17/2023	375		3,960	16,809,938			2,101,242		13,985,686			(12,607,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/23/2022	11/24/2023	300		4,000	12,196,651			1,524,581		10,319,850			(9,147,489)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	300		4,040	11,306,251			2,355,469		9,505,975			(8,479,689)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/08/2022	01/19/2024	25		3,900	1,245,042			271,355		1,213,218			(925,801)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	350		3,980	15,814,576			3,294,703		13,147,942			(11,860,932)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	400		3,945	14,019,800			2,920,792		16,513,786			(10,514,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	50		3,800	2,155,979			449,162		2,715,380			(1,616,985)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	400		3,830	16,518,600			3,441,375		20,889,350			(12,388,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	350		3,830		14,048,826		3,192,915		18,481,138			(10,855,911)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/06/2023	01/19/2024	25		3,800		1,157,542		337,616		1,434,298			(819,926)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	300		3,820		13,441,951		3,920,569		16,295,868			(9,521,382)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	325		3,950		13,608,239		3,969,070		14,159,000			(9,639,169)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/20/2023	02/16/2024	25		3,850		1,146,542		396,880		1,380,109			(749,662)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	325		3,940		13,991,089		4,080,734		14,645,316			(9,910,354)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	275		4,030		10,847,792		3,451,570		10,480,353			(7,396,222)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	300		4,120		11,169,755		4,188,658		9,459,677			(6,981,097)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2023	02/09/2024	325		4,110		13,349,867		5,006,200		10,717,319			(8,343,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	325		4,110		11,145,067		4,179,400		10,927,657			(6,965,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2023	02/23/2024	300		4,010		10,804,055		4,419,841		12,645,658			(6,384,214)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	425		3,970		17,104,342		7,839,490		19,554,258			(9,264,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/08/2023	03/15/2024	50		3,950		2,113,330		968,610		2,436,997			(1,144,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/10/2023	03/15/2024	25		3,850		1,003,792		460,072		1,429,263			(543,721)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/15/2024	50		3,900		2,012,680		922,478		2,646,105			(1,090,202)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/08/2024	325		3,980		10,526,267		4,824,539		14,861,626			(5,701,728)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/20/2023	04/19/2024	25		3,900		1,115,292		557,646		1,394,924			(557,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	400		3,920		17,035,405		7,807,894		20,496,328			(9,227,511)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/22/2023	10/20/2023	25		3,950		797,592		56,971		880,312			(740,622)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/27/2023	10/20/2023	25		3,950		748,792		53,485		880,312			(695,307)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2023	03/22/2024	375		3,950		15,039,192		6,892,963		18,499,182			(8,146,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/31/2023	10/20/2023	25		4,050		748,792		106,970		645,828			(641,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	325		4,010		14,469,817		7,234,909		14,601,907			(7,234,909)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/11/2023	04/05/2024	375		4,110		14,472,192		7,839,104		14,165,327			(6,633,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	325		4,120		13,090,517		7,090,697		12,245,558			(5,999,820)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/21/2023	04/19/2024	25		4,100		1,013,792		549,138		996,207			(464,655)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/25/2023	04/19/2024	325		4,140		11,740,142		6,359,244		11,972,248			(5,380,899)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/26/2023	04/19/2024	25		4,100		926,753		501,991		996,207			(424,762)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	300		4,110		11,732,255		6,932,696		11,906,682			(4,799,559)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/05/2023	04/19/2024	25		4,100		1,001,131		591,578		996,207			(409,554)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/09/2023	05/03/2024	325		4,100		12,939,717		8,087,323		13,336,409			(4,852,394)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	275		4,130		10,355,542		6,472,214		10,826,529			(3,883,328)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	05/17/2024	350		4,160		13,911,280		8,694,550		13,212,675			(5,216,730)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/24/2023	11/17/2023	25		4,000		830,542		207,636		843,421			(622,907)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/25/2023	11/17/2023	25		4,000		890,042		222,511		843,421			(667,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	325		4,160		13,660,567		9,314,023		12,459,503			(4,346,544)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2023	05/31/2024	300		4,210		12,622,055		8,605,946		10,589,857			(4,016,108)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	325		4,280		14,291,392		10,123,069		10,121,455			(4,168,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	06/14/2024	375		4,380		14,473,692		10,252,199		9,549,679			(4,221,494)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	350		4,390		12,541,730		8,883,725		8,884,106			(3,658,004)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2023	06/28/2024	350		4,370		15,274,180		11,802,775		9,514,572			(3,471,404)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	50		4,400		1,979,830		1,567,365		1,296,851			(412,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	225		4,450		8,143,542		6,446,971		5,199,707			(1,696,571)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	200		4,410		9,683,905		7,666,425		5,190,421			(2,017,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	75		4,480		3,249,492		2,572,515		1,656,296			(676,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	325		4,530		13,573,792		10,745,919		6,535,680			(2,827,873)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	350		4,550		13,371,580		11,548,183		6,887,451			(1,823,397)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/04/2023	02/16/2024	25		4,150		1,375,043		1,031,282		763,581			(343,761)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/04/2023	07/19/2024	25		4,450		1,112,543		960,832		607,111			(151,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	125		4,510		4,782,443		4,184,637		2,774,982			(597,805)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	250		4,580		8,426,380		7,373,083		4,700,233			(1,053,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/10/2023	07/19/2024	25		4,450		990,043		855,037		607,111			(135,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	350		4,490		12,821,030		11,218,401		8,323,502			(1,602,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/17/2023	02/16/2024	25		4,150		1,055,043		791,282		763,581			(263,761)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/18/2023	06/21/2024	50		4,250		2,236,580		1,901,093		1,711,707			(335,487)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	06/21/2024	25		4,250		1,207,418		1,026,305		855,853			(181,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	125		4,380		5,493,193		4,806,543		3,815,741			(686,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	250		4,470		9,481,130		8,295,989		6,348,362			(1,185,141)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/25/2023	06/21/2024	25		4,300		1,015,730		863,371		773,454			(152,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	275		4,380		13,353,318		11,684,153		8,541,063			(1,669,165)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	75		4,440		3,326,593		2,910,768		2,068,494			(415,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	100		4,325		2,088,793		1,044,397		230,211			(1,044,397)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	50		4,425		622,301		311,150		11,670			(311,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	50		4,475		436,374		218,187		2,536			(218,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	100		4,325		1,681,543		840,772		230,211			(840,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	50		4,425		454,491		227,246		11,670			(227,246)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	50		4,475		296,299		148,150		2,536			(148,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	175		4,420		7,273,093		6,942,497		5,117,741			(330,595)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	200		4,510		7,102,505		6,779,664		4,864,680			(322,841)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/08/2023	09/20/2024	50		4,450		2,056,680		1,970,985		1,451,292			(85,695)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/08/2023	10/13/2023	200		4,250		4,874,705		2,437,353		1,627,477			(2,437,353)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	50		4,250		1,211,359		605,679		406,869			(605,679)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	100		4,375		1,349,452		674,726		192,557			(674,726)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	100		4,450		801,527		400,764		54,146			(400,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	125		4,460		5,222,068		5,004,481		3,430,729			(217,586)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	175		4,510		6,690,868		6,412,081		4,334,509			(278,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	50		4,250		1,419,980		709,990		406,869			(709,990)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	50		4,375		844,180		422,090		96,279			(422,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	50		4,450		532,930		266,465		27,073			(266,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/20/2023	200		4,325		3,658,305		1,829,153		993,563			(1,829,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	10/20/2023	100		4,425		925,555		462,778		150,303			(462,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	10/20/2023	100		4,475		605,555		302,778		74,417			(302,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	01/19/2024	50		4,350		1,259,480		1,102,045		700,364			(157,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	07/19/2024	25		4,400		956,843		909,000		678,088			(47,842)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	350		4,480		13,033,480		12,490,418		9,404,118			(543,062)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	50		4,325		759,646		379,823		248,391			(379,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	25		4,425		192,909		96,454		37,576			(96,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	25		4,475		120,351		60,175		18,604			(60,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/22/2023	10/27/2023	200		4,150		4,810,305		2,405,153		3,615,169			(2,405,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/22/2023	12/15/2023	25		4,200		607,824		506,520		508,529			(101,304)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/22/2023	09/20/2024	50		4,450		1,613,376		1,546,152		1,451,292			(67,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/25/2023	10/27/2023	50		4,225		796,880		398,440		613,466			(398,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/25/2023	10/27/2023	50		4,375		301,580		150,790		184,586			(150,790)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/25/2023	12/15/2023	50		4,200		1,183,680		986,400		1,017,057			(197,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	150		4,360		5,062,130		4,851,208		5,140,707			(210,922)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	300		4,450		8,542,056		8,186,137		8,707,753			(355,919)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	10/27/2023	200		4,050		5,185,233		2,592,617		5,334,786			(2,592,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	01/19/2024	50		4,150		1,383,430		1,210,501		1,391,068			(172,929)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	10/18/2024	50		4,250		2,203,380		2,118,635		2,167,361			(84,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/29/2023	11/03/2023	100		4,100		2,458,704		2,458,704		4,791,168							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	10/01/2023	10		3,660	493,010			14,940					(369,757)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	10/01/2023	10		3,890	359,430			10,892					(269,572)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	05/28/2025	200,000		271.86	17,260			5,713		1,500			(2,592)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/09/2025	100,000		273.69	8,640			3,060		760			(1,297)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/16/2025	300,000		274.75	25,920			9,277		1,620			(3,892)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/23/2025	300,000		275.23	25,920			9,374		1,530			(3,892)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/13/2027	200,000		275.24	26,300			14,524		6,600			(2,820)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/20/2027	100,000		276.51	13,170			7,309		3,390			(1,412)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	08/27/2025	1,500,000		275.96	129,300			49,199		11,100			(19,416)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/24/2025	100,000		274.31	8,620			3,414		890			(1,294)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/24/2027	200,000		274.31	26,200			14,900		7,220			(2,809)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	10/01/2025	200,000		276.05	17,240			6,894		3,060			(2,589)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/08/2025	200,000		275.85	17,200			6,943		2,900			(2,583)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/22/2025	1,400,000		274.10	120,400			49,506		22,960			(18,080)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/05/2025	400,000		275.96	34,440			14,424		6,000			(5,172)				

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/12/2025	200,000		274.97	17,160			7,254		2,420			(2,577)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/12/2027	100,000		274.97	13,040			7,665		3,970			(1,398)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/19/2025	700,000		276.37	60,130			25,651		8,610			(9,029)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/19/2027	100,000		276.37	13,050			7,707		3,990			(1,399)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/25/2025	100,000		277.24	8,580			3,689		1,180			(1,288)				
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2020	12/02/2025	100,000		191.71	11,330			4,915		4,100			(1,701)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/03/2025	200,000		277.44	17,160			7,453		2,220			(2,577)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/03/2025	100,000		277.44	10,850			4,712		1,750			(1,629)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/10/2025	400,000		278.72	34,320			15,035		5,000			(5,154)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/17/2025	200,000		279.56	16,700			7,379		2,340			(2,508)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/17/2027	100,000		279.56	13,030			7,837		3,990			(1,397)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	12/30/2025	200,000		279.54	17,160			7,702		2,980			(2,577)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/07/2026	200,000		279.82	10,300			4,668		320			(1,547)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/07/2028	300,000		279.82	38,880			23,698		12,090			(4,169)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/14/2021	01/14/2026	300,000		279.71	31,800			14,530		5,610			(4,775)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2021	02/03/2026	800,000		279.94	68,400			32,002		9,840			(10,271)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/11/2026	200,000		281.40	17,080			8,073		2,740			(2,565)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/11/2028	200,000		281.40	25,820			16,097		8,180			(2,769)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/18/2021	02/18/2026	200,000		279.90	17,020			8,115		2,900			(2,556)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2021	03/04/2026	100,000		275.44	8,470			4,107		1,670			(1,272)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/11/2021	03/11/2026	300,000		277.98	25,410			12,418		4,860			(3,816)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/11/2021	03/10/2028	100,000		277.98	11,060			7,022		4,440			(1,186)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2021	03/18/2026	500,000		276.08	42,200			20,782		7,500			(6,337)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2021	03/17/2028	100,000		276.08	12,650			8,065		4,350			(1,356)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2021	03/25/2026	400,000		276.96	33,800			16,772		5,720			(5,076)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2021	03/24/2028	100,000		276.96	12,690			8,125		4,240			(1,361)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/08/2021	04/08/2026	100,000		278.87	8,440			4,253		1,260			(1,267)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2021	04/22/2026	600,000		280.14	50,760			25,973		7,920			(7,622)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2021	04/29/2026	400,000		280.50	33,720			17,385		5,200			(5,064)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2021	05/06/2026	700,000		281.49	59,220			30,757		9,100			(8,893)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2021	05/05/2028	200,000		281.49	25,400			16,683		8,040			(2,724)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2021	05/13/2026	1,000,000		279.34	88,900			46,507		15,500			(13,350)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/20/2021	05/20/2026	200,000		280.77	17,780			9,368		3,260			(2,670)				

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2021	06/04/2026	100,000		283.26	8,890			4,757		1,560			(1,335)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/10/2026	200,000		285.01	17,840			9,605		3,120			(2,679)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/09/2028	100,000		285.01	13,730			9,204		4,630			(1,472)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2021	06/16/2026	100,000		1,010.76	12,160			6,587		2,730			(1,826)				
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2021	06/16/2026	200,000		199.58	24,600			13,326		7,420			(3,694)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/17/2026	400,000		281.76	36,520			19,804		6,520			(5,484)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/24/2026	700,000		282.82	62,160			33,950		11,410			(9,334)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/23/2028	300,000		282.82	41,100			27,781		14,280			(4,407)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2021	07/01/2026	500,000		283.84	44,350			24,394		7,750			(6,660)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2021	07/09/2026	200,000		287.41	17,820			9,879		3,420			(2,676)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/15/2021	07/15/2026	100,000		288.04	8,900			4,962		1,460			(1,336)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2021	07/22/2026	1,100,000		289.12	100,760			56,561		16,720			(15,131)				
SPLV5UE - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2021	07/28/2028	100,000		203.20	17,500			12,061		7,270			(1,876)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/29/2021	07/29/2026	1,600,000		290.28	144,640			81,738		23,680			(21,720)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/29/2021	07/28/2028	100,000		290.28	16,840			11,611		5,970			(1,806)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2021	08/12/2026	400,000		289.30	36,000			20,615		6,560			(5,406)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/19/2021	08/19/2026	600,000		289.70	54,120			31,196		10,500			(8,127)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/26/2026	300,000		289.18	27,000			15,665		5,280			(4,054)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/25/2028	300,000		289.18	40,710			28,506		13,920			(4,365)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2021	09/02/2026	800,000		291.86	72,160			42,141		12,800			(10,836)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2021	09/01/2028	100,000		291.86	13,620			9,574		4,420			(1,460)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/10/2026	800,000		288.91	72,080			42,415		13,680			(10,824)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/08/2028	300,000		288.91	40,770			28,784		13,770			(4,373)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/16/2026	600,000		289.30	54,120			32,027		10,440			(8,127)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/15/2028	1,300,000		289.30	176,670			125,171		60,580			(18,944)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/23/2026	1,300,000		287.16	116,740			69,538		24,700			(17,530)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/22/2028	200,000		287.16	27,080			19,262		9,740			(2,904)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	09/30/2026	800,000		282.77	71,520			42,881		21,760			(10,740)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	09/29/2028	300,000		282.77	40,380			28,834		17,880			(4,330)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2021	10/06/2023	4,747		380.31	58,500			232		0			(22,028)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/06/2021	10/06/2023	1,284		1,012.10	44,070			175		0			(16,594)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/06/2023	20,059		286.43	167,580			662		2			(63,189)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/07/2026	500,000		284.16	44,750			26,999		13,100			(6,720)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/06/2028	200,000		284.16	26,940			19,309		11,580			(2,889)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2021	10/06/2023	4,749		379.81	59,400			235		0			(22,398)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2021	10/06/2023	9,205		551.42	139,590			551		1			(52,635)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/13/2023	4,636		1,015.93	148,520			1,993		0			(55,925)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2021	10/13/2023	6,587		380.65	81,250			1,090		1			(30,594)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/14/2021	10/13/2023	41,691		286.28	376,040			5,043		4			(141,792)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/14/2021	10/14/2026	600,000		285.43	53,640			32,565		17,280			(8,055)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/14/2021	10/13/2028	300,000		285.43	40,380			29,051		18,300			(4,330)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/13/2023	6,550		382.42	81,250			1,090		1			(30,637)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	10/14/2021	10/13/2023	12,238		549.77	216,090			2,898		1			(81,480)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	CS-	10/20/2021	10/20/2023	7,349		379.50	101,920			2,331		1			(38,378)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2021	10/20/2023	1,362		1,025.54	48,720			1,114		0			(18,345)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/20/2023	46,141		281.07	497,800			11,386		5			(187,704)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/21/2026	1,100,000		283.91	97,900			59,804		30,580			(14,701)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/20/2028	200,000		283.91	26,740			19,310		11,980			(2,867)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/20/2023	7,628		378.29	105,560			2,414		1			(39,803)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2021	10/20/2023	9,415		552.18	184,240			4,214		1			(69,471)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2021	10/27/2023	1,456		1,024.87	54,300			1,755		0			(20,447)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2021	10/27/2023	4,178		382.61	54,880			1,773		0			(20,665)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/28/2021	10/27/2023	4,177		382.30	55,520			1,795		0			(20,935)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2021	10/27/2023	10,181		550.79	209,880			6,786		2			(79,139)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/27/2023	37,135		284.29	368,880			11,927		4			(139,092)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/28/2026	1,100,000		285.44	97,900			60,172		25,740			(14,701)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/27/2028	2,500,000		285.44	334,750			242,635		134,750			(35,894)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/03/2021	11/03/2023	4,442		381.56	60,010			2,514		0			(22,597)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	11/03/2021	11/03/2023	1,711		354.78	23,940			1,003		1,552			(9,015)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2021	11/03/2023	3,270		1,037.75	118,660			4,971		0			(44,681)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/04/2021	11/03/2023	4,408		384.85	58,990			2,476		0			(22,243)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/04/2021	11/03/2023	44,058		289.12	400,050			16,791		4			(150,845)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/04/2021	11/04/2026	1,100,000		288.25	97,790			60,480		28,600			(14,685)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/04/2021	11/03/2028	1,100,000		288.25	147,290			107,163		63,030			(15,793)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2021	11/03/2023	9,752		559.06	179,520			7,535		1			(67,691)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2021	11/10/2023	3,277		1,034.39	122,400			6,323		0			(46,089)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/10/2021	11/10/2023	7,250		384.68	99,400			5,135		1			(37,429)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2021	11/10/2023	6,993		384.94	71,550			3,703		1			(26,979)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CS-	11/11/2021	11/10/2023	15,264		556.59	304,800			15,773		35			(114,930)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2021	11/10/2023	24,302		285.73	257,600			13,354		2			(97,266)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2021	11/12/2026	2,000,000		288.03	177,400			110,506		44,600			(26,639)				

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2021	11/09/2028	200,000		288.03	26,700			19,505		10,520			(2,865)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2023	2,398		1,048.92	78,500			4,822		0			(29,559)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2021	11/17/2023	3,097		388.57	38,640			2,373		0			(14,550)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2021	11/17/2023	1,419		354.13	22,200			1,364		2,701			(8,359)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/17/2023	33,691		287.61	323,010			19,873		3			(121,796)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/18/2026	800,000		287.90	70,880			44,389		18,160			(10,644)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/17/2028	400,000		287.90	53,280			39,061		21,320			(5,713)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2021	11/17/2023	3,354		388.40	42,770			2,631		0			(16,127)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2021	11/17/2023	11,208		563.23	202,960			12,487		27			(76,529)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2021	11/22/2023	2,091		375.28	35,280			2,417		0			(13,303)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2021	11/22/2023	3,083		1,037.81	111,040			7,607		0			(41,869)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2023	44,561		287.24	419,840			29,885		4			(158,090)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2026	400,000		287.24	35,320			22,237		9,000			(5,304)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2028	400,000		287.24	53,080			39,046		21,160			(5,689)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2023	2,351		375.97	38,250			2,723		2			(14,403)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2021	11/24/2023	10,198		568.72	190,080			13,530		20			(71,574)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2021	12/01/2023	1,759		1,020.20	65,700			5,315		0			(24,739)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/01/2023	5,236		382.00	67,200			5,437		1			(25,304)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/01/2023	16,085		284.55	162,380			13,150		2			(61,228)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/02/2026	1,200,000		285.98	106,440			67,484		26,280			(15,984)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/01/2028	1,100,000		285.98	147,290			108,797		56,980			(15,793)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/02/2021	12/01/2023	5,501		381.78	72,870			5,901		1			(27,477)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CS-	12/02/2021	12/01/2023	12,739		554.88	229,680			18,601		504			(86,605)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2023	777		1,029.93	27,360			2,642		0			(10,232)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2023	4,682		384.85	44,640			4,310		0			(16,694)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/13/2023	32,701		287.16	313,020			30,259		3			(117,222)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/09/2026	1,600,000		287.45	141,600			90,309		37,600			(21,263)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/08/2028	300,000		287.45	40,050			29,691		16,170			(4,294)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/13/2023	4,690		384.16	58,500			5,655		0			(21,907)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/13/2023	11,403		565.11	210,000			20,300		59			(78,642)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/20/2023	4,166		384.46	53,760			5,696		0			(20,105)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2023	2,434		1,030.50	85,000			9,005		0			(31,788)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	12/16/2021	12/20/2023	12,297		577.52	225,060			23,871		85			(84,282)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/20/2023	4,403		386.08	59,160			6,275		0			(22,155)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/20/2023	30,460		288.61	293,040			31,081		3			(109,740)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/16/2026	1,500,000		288.90	133,050			85,357		34,950			(19,979)				

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/15/2028	500,000		288.90	66,900			49,776		26,950			(7,173)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/29/2023	873		1,016.36	36,990			4,355		0			(13,796)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/29/2023	1,689		361.97	23,160			2,727		1,239			(8,638)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2023	5,697		385.41	77,880			9,169		3			(29,046)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2021	12/29/2023	18,026		287.32	180,440			21,269		2			(67,388)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2021	12/22/2028	800,000		288.47	107,120			79,990		45,040			(11,486)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2021	12/29/2023	5,946		385.65	82,800			9,760		2			(30,923)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	12/23/2021	12/29/2023	8,607		589.47	122,820			14,477		24			(45,869)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2021	12/29/2023	1,066		1,034.64	35,860			4,256		0			(13,503)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	12/29/2023	7,235		384.69	106,680			12,662		5			(40,170)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	12/29/2023	28,705		287.69	292,160			34,717		3			(110,164)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	12/30/2026	2,400,000		289.14	212,400			137,864		62,640			(31,895)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/30/2021	12/29/2023	7,483		385.61	107,590			12,785		1			(40,569)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	12/29/2023	11,256		586.36	201,910			23,992		57			(76,133)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2024	982		1,014.31	36,000			4,613		0			(13,556)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2022	01/05/2024	3,646		382.84	50,680			6,494		5			(19,083)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2022	01/06/2027	1,600,000		283.83	141,120			92,130		39,360			(21,191)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2022	01/05/2029	300,000		283.83	39,750			29,896		16,680			(4,262)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2022	01/05/2024	24,310		283.26	231,840			29,742		2			(87,419)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2022	01/05/2024	3,930		380.89	53,250			6,831		10			(20,079)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2022	01/05/2024	4,836		569.84	107,640			13,809		212			(40,587)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2024	1,767		1,017.72	61,920			8,519		2			(23,316)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2022	01/12/2024	4,167		383.95	55,200			7,595		5			(20,785)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2022	01/12/2024	1,687		361.32	24,780			3,409		2,631			(9,331)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/13/2022	01/12/2024	33,427		286.18	279,300			38,473		3			(105,315)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/13/2022	01/13/2027	1,100,000		284.20	96,800			63,560		26,070			(14,536)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/13/2022	01/12/2029	200,000		284.20	26,460			19,972		10,880			(2,837)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/13/2022	01/12/2024	3,917		382.52	51,150			7,046		11			(19,287)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2022	01/12/2024	5,803		566.83	128,340			17,679		509			(48,393)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/19/2024	1,500		998.90	51,450			7,565		12			(19,373)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	01/19/2022	01/19/2024	1,578		380.49	20,160			2,964		15			(7,591)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2022	01/19/2024	29,732		279.71	262,280			38,610		3			(98,897)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2022	01/19/2024	1,581		379.44	20,580			3,030		11			(7,760)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/19/2024	4,383		550.96	106,490			15,676		5,062			(40,154)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2022	01/20/2027	800,000		279.15	70,160			46,332		20,000			(10,536)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2022	01/19/2029	600,000		279.15	79,020			59,857		33,660			(8,473)				

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2024	1,319		985.36	43,940			6,876		36			(16,546)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2022	01/26/2024	4,248		375.91	56,480			8,838		103			(21,267)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/27/2022	01/26/2024	38,187		278.96	320,120			50,153		4			(120,706)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/27/2022	01/27/2027	2,000,000		277.58	175,000			116,226		50,600			(26,279)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/27/2022	01/26/2029	1,300,000		277.58	170,690			129,755		74,100			(18,303)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/27/2022	01/26/2024	4,534		374.97	58,140			9,109		141			(21,923)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CS-	01/27/2022	01/26/2024	9,498		562.35	167,090			26,178		2,859			(63,004)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/02/2022	02/02/2024	6,318		380.26	79,200			13,164		62			(29,823)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/02/2022	02/02/2024	2,396		1,001.54	80,640			13,404		13			(30,365)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2022	02/03/2027	900,000		279.85	78,750			52,612		22,230			(11,825)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2022	02/02/2024	38,949		280.13	348,800			58,098		4			(131,521)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/03/2022	02/02/2024	6,358		377.50	80,880			13,472		218			(30,497)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	02/03/2022	02/02/2024	12,164		565.61	250,240			41,681		3,649			(94,357)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/09/2022	02/09/2024	5,809		377.94	76,560			13,526		137			(28,828)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2024	1,003		984.50	40,000			7,067		44			(15,062)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/10/2022	02/09/2024	28,171		274.93	279,240			49,436		99			(105,292)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/10/2022	02/10/2027	600,000		276.87	52,020			34,971		16,320			(7,812)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/10/2022	02/09/2029	300,000		276.87	39,000			29,873		17,730			(4,182)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2022	02/09/2024	6,112		375.19	80,960			14,333		284			(30,527)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/10/2022	02/09/2024	6,932		562.46	140,760			24,920		1,993			(53,076)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2022	02/16/2024	5,035		374.37	70,870			13,262		463			(26,686)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	02/16/2022	02/16/2024	1,439		351.57	24,950			4,669		10,737			(9,395)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/16/2024	1,315		982.70	47,190			8,831		80			(17,769)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/17/2022	02/16/2024	13,014		278.28	106,200			19,914		5			(40,044)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/17/2022	02/16/2029	200,000		276.62	26,000			19,993		12,060			(2,788)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/17/2022	02/16/2024	5,021		375.37	71,440			13,396		268			(26,938)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2022	02/16/2024	9,337		556.24	164,640			30,872		6,369			(62,080)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2022	02/23/2024	5,046		376.14	64,790			12,802		264			(24,397)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2024	2,354		976.28	77,970			15,407		268			(29,359)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2022	02/23/2024	35,221		276.50	294,880			58,382		56			(111,189)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2022	02/24/2027	1,400,000		275.40	135,520			92,235		51,660			(20,350)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2022	02/23/2029	600,000		275.40	87,060			67,204		44,760			(9,335)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/24/2022	02/23/2024	5,022		377.97	64,980			12,865		178			(24,502)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2022	02/23/2024	12,764		552.53	239,850			47,487		13,202			(90,439)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/01/2024	3,242		989.91	103,040			21,408		151			(38,799)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/02/2022	03/01/2024	7,608		381.58	95,410			19,823		247			(35,926)				

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2022	03/02/2027	100,000		986.95	9,550			6,533		4,050			(1,434)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/03/2022	03/01/2024	36,300		277.40	340,370			70,806		33			(128,342)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/03/2022	03/03/2027	900,000		278.23	88,380			60,505		32,850			(13,272)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/03/2022	03/02/2029	400,000		278.23	58,880			45,619		29,480			(6,314)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/03/2022	03/01/2024	7,597		382.85	93,380			19,425		112			(35,210)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/03/2022	03/01/2024	4,220		569.22	73,392			15,267		1,408			(27,674)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/09/2022	03/08/2024	4,019		346.93	88,060			19,128		47,503			(33,159)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/09/2022	03/08/2024	6,816		380.67	89,180			19,371		185			(33,581)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2022	03/08/2024	2,962		980.12	94,250			20,472		626			(35,490)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/10/2022	03/08/2024	56,297		275.04	505,300			109,896		467			(190,532)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/10/2022	03/10/2027	1,800,000		275.32	175,500			120,809		67,320			(26,354)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/10/2022	03/09/2029	300,000		275.32	43,830			34,077		22,500			(4,700)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/10/2022	03/08/2024	6,825		380.21	88,920			19,339		205			(33,529)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CS-	03/10/2022	03/08/2024	9,667		554.95	206,500			44,911		13,782			(77,864)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/15/2024	2,663		974.42	89,440			20,273		593			(33,678)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	03/16/2022	03/15/2024	9,019		377.35	109,140			24,738		493			(41,096)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	03/16/2022	03/15/2024	2,003		352.33	38,710			8,774		16,826			(14,576)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2022	03/16/2027	100,000		976.38	9,440			6,529		4,190			(1,418)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/17/2022	03/15/2024	51,327		276.08	418,770			95,039		308			(157,904)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/17/2022	03/17/2027	1,300,000		274.71	125,710			87,008		45,890			(18,877)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/17/2022	03/16/2029	200,000		274.71	28,900			22,547		14,480			(3,099)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/17/2022	03/15/2024	8,712		379.17	106,590			24,190		396			(40,191)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/17/2022	03/15/2024	11,093		571.98	198,360			45,017		4,355			(74,795)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2022	03/22/2024	6,620		376.90	84,000			19,833		581			(31,630)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2022	03/23/2027	100,000		975.96	9,590			6,669		4,110			(1,440)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2022	03/23/2029	200,000		975.96	27,580			21,583		15,860			(2,956)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/23/2022	03/22/2024	2,664		972.05	91,780			21,670		1,405			(34,560)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/24/2022	03/22/2024	9,522		566.03	209,500			49,527		5,764			(78,995)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/24/2022	03/24/2027	1,700,000		274.78	163,200			113,571		58,480			(24,507)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/24/2022	03/23/2029	200,000		274.78	28,640			22,421		14,320			(3,071)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/24/2022	03/22/2024	6,597		378.21	83,000			19,622		628			(31,296)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/24/2022	03/22/2024	42,215		273.95	386,280			91,319		819			(145,653)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/30/2022	03/28/2024	5,283		377.83	67,000			16,383		433			(25,263)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2022	03/30/2027	500,000		979.01	47,950			33,523		19,900			(7,200)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/28/2024	2,962		978.03	87,580			21,415		600			(33,023)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/31/2022	03/28/2024	77,097		274.42	693,240			169,724		740			(261,758)				

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/31/2022	03/31/2027	1,900,000		274.97	181,830			127,221		64,220			(27,304)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/31/2022	03/29/2029	700,000		274.97	100,100			78,625		49,210			(10,738)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/31/2022	03/28/2024	5,019		377.78	63,460			15,537		416			(23,962)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/31/2022	03/28/2024	9,405		567.25	237,000			58,024		6,025			(89,488)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2022	04/05/2024	5,881		373.68	72,160			18,420		1,708			(27,172)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2022	04/06/2027	200,000		968.37	19,220			13,512		8,080			(2,886)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2022	04/06/2029	200,000		968.37	27,280			21,497		15,660			(2,924)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/05/2024	4,440		966.43	132,440			33,808		3,723			(49,870)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/07/2022	04/07/2027	600,000		272.83	56,940			40,061		19,860			(8,550)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/07/2022	04/06/2029	200,000		272.83	28,260			22,278		14,000			(3,030)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/07/2022	04/05/2024	12,980		584.59	293,300			74,980		2,580			(110,593)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/07/2022	04/05/2024	72,571		271.74	663,300			169,568		2,671			(250,108)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/07/2022	04/05/2024	6,140		374.62	73,830			18,874		1,016			(27,839)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2022	04/13/2027	100,000		967.64	9,570			6,765		4,060			(1,437)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/12/2024	2,790		972.47	77,490			20,538		1,768			(29,179)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2022	04/12/2024	6,384		377.07	73,920			19,591		1,230			(27,834)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/14/2022	04/12/2024	64,055		273.54	497,640			132,083		1,838			(187,643)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/14/2022	04/14/2027	300,000		271.64	28,530			20,184		10,470			(4,284)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/14/2022	04/13/2029	100,000		271.64	14,130			11,178		7,210			(1,515)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/14/2022	04/12/2024	13,215		577.54	320,210			84,990		6,038			(120,740)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2022	04/12/2024	6,151		374.66	71,530			18,985		1,703			(26,972)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2022	04/20/2027	100,000		964.36	11,440			8,131		5,650			(1,718)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/19/2024	3,422		960.50	109,230			30,016		4,690			(41,130)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/20/2022	04/19/2024	4,015		372.87	48,750			13,396		1,261			(18,357)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/19/2024	1,671		365.94	33,420			9,184		5,103			(12,584)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/21/2022	04/19/2024	66,054		272.77	559,800			154,054		3,706			(211,082)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/21/2022	04/21/2027	700,000		271.11	82,390			58,608		34,370			(12,372)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/21/2022	04/20/2029	200,000		271.11	37,980			30,152		21,540			(4,072)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/21/2022	04/19/2024	9,414		586.14	227,970			62,736		2,386			(85,960)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/21/2022	04/19/2024	4,036		370.93	49,050			13,498		1,459			(18,495)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/26/2024	2,206		946.25	72,240			20,557		6,634			(27,202)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/26/2024	4,073		367.21	50,100			14,256		2,723			(18,865)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2022	04/27/2027	100,000		951.97	11,740			8,390		5,970			(1,763)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2022	04/28/2027	400,000		269.96	47,040			33,645		19,640			(7,064)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2022	04/27/2029	100,000		269.96	18,960			15,105		10,730			(2,033)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2022	04/26/2024	41,487		269.42	364,000			103,729		4,597			(137,252)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/28/2022	04/26/2024	4,064		368.02	49,500			14,106		2,697			(18,665)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/28/2022	04/26/2024	11,238		574.49	276,600			78,823		8,589			(104,296)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2022	05/04/2027	200,000		954.34	22,920			16,468		11,900			(3,442)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2022	05/04/2029	200,000		954.34	36,100			28,847		24,000			(3,869)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/03/2024	4,620		368.72	52,360			15,401		2,660			(19,716)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/03/2024	3,039		954.34	91,350			26,870		6,511			(34,398)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/05/2022	05/03/2024	45,174		267.31	392,040			115,464		9,170			(147,825)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/05/2022	05/05/2027	1,600,000		267.85	187,840			135,066		81,280			(28,207)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/05/2022	05/03/2024	4,654		365.31	53,890			15,872		3,295			(20,320)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/05/2022	05/03/2024	7,263		564.04	174,800			51,482		9,980			(65,911)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/05/2022	05/04/2029	800,000		267.85	151,200			120,867		87,520			(16,213)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2022	05/11/2027	200,000		940.23	23,060			16,656		12,520			(3,463)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	CS-	05/11/2022	05/10/2024	3,022		361.83	38,610			11,722		4,272			(14,539)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2022	05/10/2024	4,786		939.28	141,750			43,034		21,857			(53,376)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/12/2022	05/10/2024	43,763		267.61	363,870			110,610		9,645			(137,203)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/12/2022	05/12/2027	400,000		267.34	47,200			34,117		20,920			(7,088)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/12/2022	05/11/2029	300,000		267.34	57,060			45,766		33,570			(6,118)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/12/2022	05/10/2024	3,023		361.65	38,500			11,703		4,527			(14,517)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CS-	05/12/2022	05/10/2024	7,503		563.48	170,040			51,689		16,454			(64,116)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2022	05/18/2027	300,000		940.27	34,710			25,201		18,930			(5,212)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/17/2024	4,892		938.38	142,600			44,639		23,670			(53,696)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/18/2022	05/17/2024	5,236		362.47	60,800			19,033		7,662			(22,894)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/19/2022	05/17/2024	65,867		266.93	563,200			176,531		18,127			(212,364)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/19/2022	05/19/2027	300,000		267.20	35,460			25,765		16,320			(5,325)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/19/2022	05/18/2029	100,000		267.20	19,070			15,347		11,360			(2,045)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/19/2022	05/17/2024	5,236		362.84	60,990			19,117		6,334			(22,997)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/19/2022	05/17/2024	9,685		551.90	247,500			77,577		35,090			(93,324)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2022	05/24/2024	7,652		364.84	94,080			30,339		8,605			(35,426)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	05/25/2022	05/24/2024	1,430		351.71	32,050			10,336		17,285			(12,068)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/24/2024	5,178		949.21	140,140			45,193		9,885			(52,769)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/25/2029	100,000		946.38	18,130			14,634		12,530			(1,943)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/26/2022	05/26/2027	600,000		269.45	71,160			51,972		33,240			(10,686)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/26/2022	05/25/2029	500,000		269.45	95,700			77,273		57,650			(10,262)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/26/2022	05/24/2024	54,555		269.45	465,990			150,469		8,260			(175,709)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/26/2022	05/24/2024	7,633		365.72	93,800			30,288		7,712			(35,369)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/26/2022	05/24/2024	7,482		561.87	177,060			57,173		17,823			(66,763)				

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2022	06/02/2027	400,000		949.31	45,920			33,712		23,920			(6,896)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	05/31/2024	7,083		365.95	86,840			28,870		7,269			(32,744)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	05/31/2024	5,267		947.41	158,500			52,694		18,609			(59,765)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2022	06/03/2024	9,032		560.41	226,070			75,887		25,489			(85,009)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/03/2022	06/03/2024	7,121		363.67	88,140			29,587		9,637			(33,143)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2022	06/06/2024	52,967		266.74	479,960			163,118		16,950			(180,479)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2022	06/04/2027	1,600,000		268.08	187,840			138,267		85,920			(28,238)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2022	06/06/2029	300,000		268.08	56,730			46,055		33,720			(6,081)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/07/2024	7,948		364.49	93,960			32,110		10,119			(35,380)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2022	06/08/2027	200,000		944.50	23,080			17,021		12,240			(3,466)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/07/2024	3,600		941.66	109,480			37,414		16,756			(41,224)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/09/2022	06/07/2024	48,307		267.84	387,000			132,443		12,879			(145,925)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/09/2022	06/09/2027	400,000		267.04	46,800			34,541		21,760			(7,028)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/09/2022	06/08/2029	500,000		267.04	94,150			76,539		56,950			(10,095)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2022	06/07/2024	7,975		363.62	90,770			31,064		11,674			(34,226)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2022	06/07/2024	6,807		552.22	177,800			60,848		29,622			(67,042)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/14/2024	9,539		357.84	100,640			35,375		25,316			(37,896)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	06/15/2022	06/14/2024	1,752		350.96	37,680			13,245		23,847			(14,188)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2022	06/15/2027	300,000		923.67	34,560			25,622		19,830			(5,190)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2022	06/15/2029	200,000		923.67	36,100			29,436		25,040			(3,869)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/14/2024	8,986		931.05	224,930			79,063		64,707			(84,697)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2022	06/14/2024	60,759		262.73	465,870			163,989		46,329			(175,664)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2022	06/16/2027	700,000		261.68	80,780			59,934		40,040			(12,130)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/16/2022	06/14/2024	9,807		357.94	103,950			36,591		21,554			(39,196)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/16/2022	06/14/2024	9,798		538.62	257,250			90,553		72,614			(97,000)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2022	06/15/2029	100,000		261.68	18,520			15,107		11,680			(1,986)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/21/2024	11,815		923.81	327,000			118,133		89,978			(123,131)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/22/2022	06/21/2024	9,493		358.50	104,380			37,709		24,854			(39,304)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2027	100,000		924.74	11,530			8,593		6,770			(1,731)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2029	200,000		924.74	36,340			29,733		25,460			(3,895)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2022	06/21/2024	96,000		263.54	791,890			286,491		62,371			(298,595)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2022	06/23/2027	200,000		263.54	23,360			17,423		11,460			(3,508)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2022	06/22/2029	400,000		263.54	95,640			78,282		61,880			(10,255)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/23/2022	06/21/2024	9,477		358.76	105,740			38,255		23,545			(39,871)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2022	06/21/2024	16,352		542.09	448,200			162,150		107,631			(169,001)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2022	06/29/2027	200,000		926.76	33,100			24,798		19,500			(4,970)				

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BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2022	06/29/2029	300,000		926.76	68,100			55,907		47,730			(7,299)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/28/2024	10,601		358.10	121,980			45,258		28,816			(45,931)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	06/29/2022	06/28/2024	2,024		352.83	43,050			15,973		26,341			(16,210)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/28/2024	4,424		924.90	127,100			47,157		40,967			(47,859)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/30/2022	06/28/2024	54,873		263.98	461,100			171,325		35,415			(173,865)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/30/2022	06/30/2027	700,000		264.24	116,830			87,590		60,200			(17,544)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/30/2022	06/28/2024	10,592		358.03	124,640			46,311		28,981			(46,998)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/30/2022	06/29/2029	300,000		264.24	71,940			59,084		45,480			(7,714)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/30/2022	06/28/2024	6,064		541.36	178,250			66,230		44,074			(67,212)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2022	07/07/2027	200,000		930.82	31,780			23,932		19,660			(4,772)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/05/2024	9,884		930.82	276,000			104,862		76,107			(104,070)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/07/2022	07/05/2024	9,524		356.29	109,480			41,595		31,464			(41,281)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2022	07/08/2024	94,984		263.46	820,770			314,381		70,108			(308,634)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2022	07/08/2027	1,000,000		264.25	166,600			125,553		92,700			(25,017)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/08/2022	07/08/2024	12,899		542.37	389,400			149,153		104,939			(146,426)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2022	07/06/2029	400,000		264.25	95,680			78,840		63,480			(10,263)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2022	07/08/2024	9,243		355.78	107,580			41,207		31,707			(40,453)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2022	07/13/2027	200,000		925.12	31,860			24,099		18,620			(4,784)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/12/2024	3,891		920.49	116,640			45,391		42,934			(43,921)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/12/2024	10,658		357.60	115,520			44,955		31,730			(43,499)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/13/2022	07/12/2024	1,447		340.30	41,550			16,169		34,688			(15,646)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/14/2022	07/12/2024	54,183		264.18	439,010			171,087		36,254			(165,536)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/14/2022	07/14/2027	700,000		263.92	116,480			88,170		59,360			(17,491)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/14/2022	07/13/2029	200,000		263.92	47,820			39,521		30,120			(5,128)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/14/2022	07/12/2024	10,990		355.94	115,830			45,140		32,475			(43,676)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/14/2022	07/12/2024	9,044		541.66	262,660			102,362		77,707			(99,040)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2029	100,000		929.94	22,130			18,344		15,300			(2,372)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2022	07/19/2024	6,750		353.08	84,240			33,605		30,079			(31,720)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/19/2024	11,076		929.94	305,910			122,033		70,493			(115,190)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2022	07/19/2024	90,558		265.06	797,710			318,675		52,406			(300,789)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2022	07/21/2027	1,100,000		266.12	183,040			139,266		91,190			(27,486)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2022	07/20/2029	400,000		266.12	95,560			79,241		59,120			(10,247)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/21/2022	07/19/2024	10,375		548.15	279,310			111,581		67,286			(105,318)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/21/2022	07/19/2024	6,432		355.10	79,350			31,699		20,851			(29,920)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2022	07/27/2029	200,000		931.85	44,080			36,660		30,320			(4,725)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/26/2024	5,015		930.69	156,040			63,771		41,373			(58,756)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/26/2024	10,567		359.26	122,740			50,162		28,440			(46,217)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2022	07/26/2024	66,105		267.65	610,540			249,871		26,012			(230,214)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2022	07/28/2027	1,900,000		269.26	317,870			243,089		153,900			(47,733)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2022	07/27/2029	400,000		269.26	97,160			80,838		58,240			(10,418)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/28/2022	07/26/2024	10,499		361.22	122,360			50,077		24,056			(46,138)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/28/2022	07/26/2024	9,223		568.28	206,880			84,668		26,098			(78,007)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/03/2022	08/02/2024	9,939		361.49	116,640			48,791		22,787			(43,921)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/02/2024	7,750		942.82	216,810			90,693		43,527			(81,639)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/02/2024	1,142		346.47	34,120			14,273		22,191			(12,848)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/04/2022	08/04/2027	300,000		269.04	50,280			38,643		25,110			(7,550)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/04/2022	08/03/2029	300,000		269.04	72,540			60,552		44,640			(7,778)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/04/2022	08/02/2024	73,221		268.78	626,460			262,398		22,903			(236,217)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/04/2022	08/02/2024	6,723		557.05	189,700			79,457		36,771			(71,529)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/02/2024	10,167		362.83	122,470			51,298		24,188			(46,179)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2022	08/10/2029	500,000		942.97	112,000			93,756		76,550			(12,005)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	9,897		364.12	109,440			46,814		21,682			(41,209)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	106		932.59	3,900			2,413		1,259			(979)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	4,878		939.19	140,760			60,211		24,817			(53,003)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/09/2024	65,355		266.96	570,500			244,356		29,926			(215,116)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/11/2027	1,600,000		267.76	267,520			206,614		137,440			(40,172)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/10/2029	1,100,000		267.76	265,210			222,095		166,430			(28,438)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/11/2022	08/09/2024	9,644		362.93	109,200			46,772		15,803			(41,176)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/09/2024	7,423		547.97	264,030			113,089		61,250			(99,557)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2022	08/17/2027	200,000		944.50	31,620			24,523		19,360			(4,748)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	11,047		361.71	128,800			56,312		30,413			(48,499)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	08/17/2022	08/16/2024	1,408		355.19	38,200			16,701		19,154			(14,384)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	6,353		941.66	183,600			80,271		30,344			(69,134)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/18/2022	08/16/2024	96,966		267.60	834,600			365,371		41,996			(314,699)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/18/2022	08/18/2027	1,000,000		268.13	166,400			129,143		89,800			(24,987)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/18/2022	08/17/2029	500,000		268.13	119,900			100,730		77,950			(12,856)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2022	08/16/2024	10,772		362.04	124,020			54,293		24,531			(46,764)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2022	08/16/2024	6,389		569.42	186,660			81,716		20,450			(70,383)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/23/2024	6,303		935.11	171,100			76,422		49,158			(64,427)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2022	08/24/2029	200,000		936.05	44,160			37,204		32,160			(4,733)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2022	08/24/2027	500,000		936.05	79,000			61,567		49,800			(11,863)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/24/2022	08/23/2024	13,936		359.50	152,500			68,114		33,425			(57,423)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/24/2029	700,000		265.96	166,390			140,235		109,550			(17,841)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/25/2027	1,300,000		265.96	215,670			168,194		118,820			(32,386)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/23/2024	65,047		265.69	544,950			243,723		41,285			(205,482)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/25/2022	08/23/2024	13,880		360.94	149,500			66,862		35,718			(56,371)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/25/2022	08/23/2024	10,986		586.00	232,000			103,760		17,587			(87,479)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/30/2024	5,185		932.26	120,960			55,170		34,233			(45,547)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/31/2022	08/30/2024	10,694		354.98	118,940			54,248		45,690			(44,787)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	08/31/2022	08/30/2024	2,580		351.27	66,960			30,540		43,764			(25,214)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2022	08/30/2024	79,545		261.74	634,400			289,759		93,768			(239,211)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2022	09/01/2027	2,100,000		261.48	345,870			271,042		190,680			(51,937)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/01/2022	08/30/2024	10,452		353.28	120,620			55,093		50,798			(45,482)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2022	08/30/2024	6,933		560.83	191,160			87,311		32,934			(72,080)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/08/2022	09/06/2024	6,200		351.27	78,320			36,538		35,011			(29,532)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2022	09/06/2024	1,708		357.60	41,580			19,398		21,906			(15,678)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2022	09/08/2027	200,000		927.34	30,020			23,642		19,900			(4,508)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2022	09/07/2029	200,000		927.34	41,920			35,560		32,100			(4,495)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/08/2022	09/06/2024	4,637		919.92	136,740			63,792		58,799			(51,560)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/09/2024	45,401		262.89	353,430			165,893		47,522			(132,900)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/09/2027	1,000,000		262.10	164,700			129,800		93,100			(24,732)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/07/2029	300,000		262.10	70,830			60,109		47,460			(7,598)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2022	09/09/2024	5,908		351.91	76,440			35,879		32,185			(28,744)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2022	09/09/2024	10,878		566.93	292,980			137,519		45,768			(110,169)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2022	09/14/2027	200,000		920.22	29,940			23,679		20,240			(4,496)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2022	09/14/2029	100,000		920.22	20,890			17,772		16,200			(2,239)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/14/2022	09/13/2024	3,912		923.90	96,480			45,888		44,518			(36,329)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	09/14/2022	09/13/2024	1,716		347.52	54,240			25,798		35,554			(20,424)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/14/2022	09/13/2024	8,500		353.66	91,200			43,377		41,148			(34,341)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/13/2024	71,293		259.75	560,550			266,988		115,402			(211,364)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/15/2027	900,000		259.49	146,610			116,033		86,670			(22,016)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/14/2029	600,000		259.49	140,040			119,184		96,780			(15,016)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/15/2022	09/13/2024	8,827		351.89	92,380			44,000		42,647			(34,833)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/15/2022	09/13/2024	13,975		552.28	432,720			206,103		106,375			(163,164)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2022	09/21/2027	400,000		911.53	60,320			47,941		45,160			(9,058)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2022	09/21/2029	100,000		911.53	20,920			17,856		17,360			(2,242)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2022	09/19/2025	110		929.76	2,690			1,768		1,798			(675)				

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2022	09/20/2024	7,350		911.53	187,600			91,058		119,385			(70,640)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2022	09/20/2024	8,570		348.30	100,200			48,636		60,515			(37,730)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/20/2024	73,668		256.30	585,900			284,790		184,987			(220,923)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/22/2027	1,200,000		256.55	194,280			154,517		126,120			(29,174)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/21/2029	500,000		256.55	115,700			98,791		85,200			(12,406)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/22/2022	09/20/2024	8,890		346.96	101,680			49,424		68,262			(38,340)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/22/2022	09/20/2024	8,424		545.13	277,350			134,812		84,821			(104,579)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	292		1,718.67	8,200								(6,116)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	292		1,946.80	11,000								(8,204)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	700		1,927.93	29,760								(22,196)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	816		1,806.15	69,020								(51,478)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/28/2022	10/03/2023	600		11,493.83	4,800								(3,580)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/28/2022	10/03/2023	1,000		11,493.83	9,000								(6,713)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/28/2022	10/03/2023	4,500		11,493.83	49,500								(36,919)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2022	10/03/2023	221		2,299.94	7,450								(5,556)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2022	10/03/2023	265		2,270.49	14,460								(10,785)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2022	10/03/2023	309		2,492.55	21,280								(15,871)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2022	10/03/2023	706		2,510.68	44,800								(33,414)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2022	10/03/2023	1,633		2,343.00	206,090								(153,710)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	27		30,010.26	12,080								(9,010)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	44		32,028.75	29,250								(21,816)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	98		32,058.43	64,380								(48,017)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/28/2022	10/03/2023	327		31,256.97	310,400								(231,508)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/27/2024	2,204		905.82	57,400			28,421		36,704			(21,614)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	10/03/2023	10,687		909.45	187,210					0			(139,628)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	10/03/2023	1,763		918.53	24,160								(18,019)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2029	500,000		907.64	104,850			89,782		88,150			(11,238)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2027	800,000		907.64	121,040			96,671		92,560			(18,176)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/28/2022	10/03/2023	1,452		372.12	4,800								(3,580)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/28/2022	10/03/2023	55,194		355.25	545,300					0			(406,705)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/28/2022	10/03/2023	26,726		364.55	150,880					0			(112,532)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2022	09/27/2024	12,653		350.17	122,760			60,784		79,997			(46,225)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2022	10/03/2023	27,032		347.74	208,680					0			(155,641)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2022	10/03/2023	6,614		350.86	41,860					0			(31,221)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2022	10/03/2023	9,202		354.34	45,760					0			(34,130)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	10/04/2023	76,532		254.79	440,700			1,184		0			(328,724)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	10/04/2023	18,054		259.12	71,300			192		0			(53,184)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	09/27/2024	45,919		256.06	332,280			164,761		120,382			(125,292)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	09/29/2027	3,000,000		254.79	484,500			387,224		373,200			(72,755)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	09/28/2029	800,000		254.79	184,160			157,758		152,240			(19,747)				

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RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	3,800		1.01	113,620			305					(84,751)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	1,900		1.00	20,140			54					(15,023)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	1,006		3,338.06	87,120			234					(64,984)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	152		3,410.20	8,000			22					(5,967)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/29/2022	10/04/2023	152		3,426.59	11,000			30					(8,205)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	3,233		152.03	7,750			21					(5,781)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	246		29,400.96	199,152			535					(148,550)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	58		30,599.21	25,381			68					(18,932)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	27		30,628.43	14,896			40					(11,111)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/29/2022	10/04/2023	9,517		352.28	50,820			137		0			(37,907)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/29/2022	10/04/2023	6,633		349.16	43,700			117		0			(32,596)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/29/2022	10/04/2023	27,398		345.69	224,200			602		0			(167,234)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/29/2022	09/27/2024	12,401		348.12	122,550			60,766		80,970			(46,209)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2022	10/04/2023	26,884		362.05	148,120			398		0			(110,485)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2022	10/04/2023	55,229		352.47	570,780			1,534		0			(425,752)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2022	10/04/2023	11,104		341.18	87,020			234		0			(64,909)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2022	10/04/2023	4,968		342.21	50,320			135					(37,534)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2022	09/27/2024	8,393		551.97	199,080			98,714		69,573			(75,066)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	2,344		2,229.76	125,528			337					(93,633)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	451		2,331.82	20,750			56					(15,478)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	225		2,354.00	9,610			26					(7,168)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/29/2022	10/04/2023	4,500		11,164.78	48,600			131					(36,251)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/29/2022	10/04/2023	1,000		11,164.78	8,700			23					(6,489)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	681		11,298.75	165,832			446					(123,696)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	152		11,466.22	31,705			85					(23,649)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	54		11,678.35	10,386			28					(7,747)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	2,388		1,668.23	86,440			232					(64,477)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	836		1,720.15	27,958			75					(20,854)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2022	10/04/2023	418		1,748.62	18,221			49					(13,591)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/11/2023	454		1,745.06	17,520			376		32,771			(13,033)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/11/2023	340		1,979.50	14,700			316		0			(10,935)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/11/2023	908		1,990.08	36,800			791		0			(27,375)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/11/2023	738		1,850.82	63,960			1,374		0			(47,579)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,000		11,573.18	11,500			247		0			(8,555)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	4,500		11,573.18	51,750			1,112		0			(38,496)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	17		29,395.92	13,250			285		21,964			(9,856)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	23		29,971.13	11,760			253		20,267			(8,748)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	30		29,880.30	12,420			267		20,667			(9,239)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	17		31,484.82	18,250			392		34,018			(13,576)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	99		32,786.60	60,600			1,302		75,317			(45,079)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	274		31,999.48	243,190			5,225		423,827			(180,906)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2022	10/05/2027	100,000		908.31	15,030			12,061		15,640			(2,257)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2022	10/05/2029	100,000		908.31	20,960			18,005		21,850			(2,247)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	6,870		354.95	37,440			804		2			(27,851)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	5,725		349.71	43,800			941		1,030			(32,582)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	24,043		347.97	204,120			4,385		15,354			(151,842)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/04/2024	7,442		345.52	93,340			47,107		63,493			(35,147)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,717		343.78	18,480			397		6,251			(13,747)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,651		912.85	28,200			606		662			(20,978)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	5,174		892.86	138,650			2,979		67,727			(103,140)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/04/2024	9,688		908.31	248,160			125,243		173,026			(93,444)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/03/2025	220		896.50	7,980			5,346		6,472			(2,002)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	1,920		2,449.46	213,750			4,592		146,699			(159,006)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	725		2,615.89	37,910			814		0			(28,201)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/05/2022	10/11/2023	341		2,611.20	18,240			392		0			(13,568)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/11/2023	47,392		363.20	278,730			5,988		5			(207,343)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/11/2023	31,982		353.91	342,100			7,349		880			(254,483)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2022	10/11/2023	1,744		365.95	8,340			179		0			(6,204)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/12/2023	78,292		255.45	452,000			10,916		16			(336,236)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/12/2023	40,320		259.79	159,650			3,856		4			(118,761)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/04/2024	57,544		255.19	457,170			231,033		169,814			(172,383)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/06/2027	1,100,000		255.45	177,650			142,655		131,230			(26,677)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/05/2029	200,000		255.45	46,060			39,581		37,120			(4,939)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	2,200		1.00	69,300			1,674		122,943			(51,551)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/12/2023	728		3,450.61	61,250			1,479		124,705			(45,563)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/12/2023	175		3,488.38	11,340			274		23,344			(8,436)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/12/2023	7,168		354.71	36,665			885		8			(27,275)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/12/2023	5,447		349.48	39,674			958		1,458			(29,513)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/12/2023	24,370		347.39	202,232			4,884		23,632			(150,438)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/12/2023	1,720		343.55	17,860			431		6,664			(13,286)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/04/2024	7,168		345.30	91,383			46,181		66,252			(34,457)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2022	10/12/2023	47,637		361.67	267,320			6,456		5			(198,856)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2022	10/12/2023	32,440		352.43	336,330			8,122		10,728			(250,191)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2022	10/12/2023	8,475		341.82	71,050			1,716		23,062			(52,853)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2022	10/12/2023	2,923		345.93	15,400			372		9,774			(11,456)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/04/2024	9,797		544.15	266,560			134,707		105,879			(100,511)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	10/06/2022	10/12/2023	10,023		158.99	24,160			583		41,241			(17,972)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	251		30,136.42	160,425			3,874		283,934			(119,338)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	60		30,675.11	56,124			1,355		108,083			(41,750)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	20		30,734.96	16,092			389		30,835			(11,971)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	2,021		2,355.68	99,499			2,403		172,967			(74,016)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	559		2,381.26	31,135			752		51,995			(23,161)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	301		2,446.37	13,496			326		16,924			(10,039)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/12/2023	4,500		11,485.50	51,300			1,239		232			(38,161)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/12/2023	1,000		11,485.50	11,400			275		52			(8,480)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	662		11,451.04	175,104			4,229		326,150			(130,257)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	87		11,382.13	40,630			981		77,844			(30,224)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	52		11,738.18	15,810			382		31,733			(11,761)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	2,054		1,773.54	96,480			2,330		53,785			(71,770)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/06/2022	10/12/2023	742		1,785.81	34,762			839		14,168			(25,859)				
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2022	10/12/2027	100,000		197.11	15,850			12,779		11,030			(2,380)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2022	10/12/2029	500,000		900.49	104,550			90,090		115,750			(11,206)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2022	10/17/2023	296		1,890.29	14,300			537		0			(10,667)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2022	10/17/2023	296		1,876.79	15,435			579		0			(11,513)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2022	10/17/2023	830		1,792.40	67,564			2,536		36,637			(50,397)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2022	10/17/2023	500		10,785.62	4,050			152		24			(3,021)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2022	10/17/2023	800		10,785.62	7,040			264		575			(5,251)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2022	10/17/2023	4,800		10,785.62	54,720			2,054		25,938			(40,816)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	222		2,257.35	12,100			454		22,442			(9,026)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	399		2,219.05	15,120			567		24,236			(11,278)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	444		2,563.74	18,600			698		0			(13,874)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	533		2,511.92	29,160			1,094		9,924			(21,751)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	1,820		2,417.30	155,800			5,847		205,676			(116,213)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	27		28,831.10	16,800			631		29,526			(12,531)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	45		32,686.94	19,370			727		41,907			(14,448)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	75		31,197.18	65,340			2,452		182,838			(48,738)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/12/2022	10/17/2023	294		30,174.80	381,840			14,331		1,014,981			(284,819)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/10/2025	111		902.29	3,180			2,150		3,003			(798)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	4,109		892.38	119,140			61,254		106,111			(44,862)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/17/2023	9,106		896.88	190,240			7,140		91,678			(141,902)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/17/2023	3,776		904.09	66,640			2,501		19,047			(49,708)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/17/2023	5,775		352.22	30,000			1,126		1,116			(22,377)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/17/2023	8,085		349.45	50,680			1,902		5,759			(37,803)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/17/2023	23,387		343.22	216,270			8,117		102,860			(161,319)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	13,859		345.99	150,720			77,490		116,412			(56,753)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/17/2023	1,444		346.34	11,050			415		3,017			(8,242)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/12/2022	10/17/2023	41,712		360.51	227,200			8,527		8			(169,471)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/12/2022	10/17/2023	40,537		350.98	416,760			15,642		40,213			(310,867)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/12/2022	10/17/2023	4,112		363.57	17,780			667		0			(13,262)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/18/2023	87,971		255.13	483,840			19,453		1,777			(360,902)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/18/2023	27,098		259.72	99,360			3,995		3			(74,114)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/11/2024	78,939		254.88	605,010			311,468		245,768			(228,129)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/13/2027	1,300,000		254.62	208,260			168,019		168,350			(31,273)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/12/2029	200,000		254.62	45,600			39,308		39,140			(4,890)				

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RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/13/2022	10/18/2023	3,800		0.99	122,740			4,935		211,675			(91,553)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/13/2022	10/18/2023	1,000		1.03	32,800			1,319		65,007			(24,466)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/18/2023	1,190		3,399.38	124,800			5,018		270,637			(93,090)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	10/13/2022	10/18/2023	7,746		152.43	23,040			926		38,174			(17,186)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	326		30,008.68	230,496			9,267		397,139			(171,930)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	70		31,060.03	38,241			1,537		71,029			(28,524)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	37		30,909.84	22,000			885		40,559			(16,410)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	2,172		2,301.84	119,150			4,790		199,214			(88,876)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	304		2,377.80	12,880			518		21,155			(9,607)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	304		2,414.63	10,283			413		16,070			(7,670)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/18/2023	4,800		11,033.58	57,600			2,316		5,788			(42,965)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/18/2023	800		11,033.58	7,040			283		0			(5,251)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	653		11,143.91	142,128			5,714		272,609			(106,015)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	145		11,342.52	26,416			1,062		52,599			(19,704)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	82		11,563.19	14,913			600		31,371			(11,124)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	2,604		1,718.04	92,475			3,718		124,608			(68,978)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	463		1,787.17	13,688			550		10,166			(10,210)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2022	10/18/2023	579		1,813.10	14,150			569		7,107			(10,555)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	14,133		346.35	150,900			77,686		124,090			(56,899)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/18/2023	5,480		352.59	28,323			1,139		588			(21,127)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/18/2023	8,365		349.82	52,287			2,102		4,226			(39,002)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/18/2023	23,363		343.57	215,565			8,667		94,695			(160,793)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2022	10/18/2023	41,764		362.94	233,090			9,371		54			(173,865)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2022	10/18/2023	40,012		353.35	420,590			16,910		21,910			(313,723)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2022	10/18/2023	13,435		338.97	148,120			5,955		63,425			(110,485)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2022	10/18/2023	4,381		343.42	44,700			1,797		27,033			(33,342)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/13/2022	10/11/2024	9,791		552.02	242,550			124,868		95,959			(91,457)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	348		1,677.43	10,980			618		17,947			(8,190)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	290		1,965.63	11,600			652		0			(8,653)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	579		1,963.91	23,400			1,316		0			(17,454)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	695		1,877.62	45,600			2,565		0			(34,014)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	1,000		11,103.38	8,300			467		0			(6,191)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	5,800		11,103.38	60,900			3,425		22,389			(45,426)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	217		2,290.07	9,100			512		15,953			(6,788)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	217		2,593.57	10,500			591		0			(7,832)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	435		2,621.16	18,400			1,035		0			(13,725)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2022	10/24/2023	1,000		2,552.18	58,650			3,299		0			(43,748)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/19/2022	10/24/2023	23		30,089.14	15,120			850		27,203			(11,278)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/19/2022	10/24/2023	30		30,758.47	16,560			931		33,182			(12,352)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/19/2022	10/24/2023	26		34,318.05	10,560			594					(7,877)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/19/2022	10/24/2023	85		33,435.76	52,000			2,925		22,425			(38,787)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/19/2022	10/24/2023	283		32,979.41	209,840			11,803		202,718			(156,522)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/18/2024	5,106		900.94	129,260			67,678		110,050			(48,673)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/24/2023	9,546		900.94	184,040			10,352		74,918			(137,278)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/24/2023	2,220		911.75	32,800			1,845		5,857			(24,466)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2022	10/19/2029	300,000		900.94	65,730			56,816		68,430			(7,045)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2022	10/19/2027	400,000		900.94	62,200			50,382		66,520			(9,340)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/24/2023	3,498		366.70	15,720			884		2			(11,726)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/24/2023	40,812		353.33	456,400			25,671		34,653			(340,435)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/24/2023	47,808		362.59	295,200			16,604		469			(220,193)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2022	10/24/2023	1,449		344.82	11,252			633		4,731			(8,393)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2022	10/24/2023	22,887		347.58	148,947			8,378		36,173			(111,101)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2022	10/24/2023	2,318		347.58	15,083			848		3,663			(11,251)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2022	10/24/2023	8,402		350.00	46,432			2,612		5,755			(34,634)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2022	10/18/2024	6,374		343.44	71,790			37,588		66,134			(27,032)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/25/2023	93,533		253.13	542,730			31,978		32,615			(404,829)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/25/2023	34,335		258.20	127,890			7,535		45			(95,395)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/18/2024	72,616		252.62	583,280			305,799		285,388			(219,935)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/20/2027	1,700,000		253.38	271,830			220,330		241,740			(40,819)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/19/2029	100,000		253.38	22,750			19,672		20,940			(2,439)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/25/2023	2,200		0.99	66,220			3,902		115,148			(49,394)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/25/2023	600		0.98	13,440			792		22,009			(10,025)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/20/2022	10/25/2023	888		3,443.95	98,580			5,808		194,121			(73,532)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/20/2022	10/25/2023	143		3,552.22	9,600			566		19,841			(7,161)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/25/2023	320		30,363.92	223,585			13,174		386,273			(166,775)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/25/2023	59		30,970.59	47,664			2,808		85,197			(35,553)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/25/2023	16		31,000.92	11,785			694		21,030			(8,791)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/25/2023	2,119		2,244.99	151,872			8,948		257,261			(113,283)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/25/2023	353		2,355.99	16,176			953		27,063			(12,066)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/25/2023	265		2,344.66	13,674			806		23,041			(10,200)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2022	10/25/2023	5,800		11,046.71	63,220			3,725		106,808			(47,157)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2022	10/25/2023	900		11,046.71	7,920			467		6,750			(5,908)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/20/2022	10/25/2023	507		11,223.45	166,712			9,823		333,829			(124,353)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/20/2022	10/25/2023	118		11,433.34	33,956			2,001		70,995			(25,328)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/20/2022	10/25/2023	45		11,278.69	11,450			675		22,852			(8,541)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/20/2022	10/25/2023	1,760		1,702.68	75,150			4,428		105,136			(56,055)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/20/2022	10/25/2023	411		1,724.84	16,289			960		21,028			(12,150)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/20/2022	10/25/2023	6,603		151.29	15,000			884		25,824			(11,189)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2022	10/18/2024	6,094		343.23	66,990			35,121		60,020			(25,260)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2022	10/25/2023	8,415		349.77	45,240			2,666		6,588			(33,745)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2022	10/25/2023	22,924		347.36	145,360			8,565		39,691			(108,426)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2022	10/25/2023	1,451		344.61	11,000			648		5,021			(8,205)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2022	10/25/2023	47,945		361.89	295,200			17,393		964			(220,193)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2022	10/25/2023	40,636		352.32	461,480			27,190		50,182			(344,224)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2022	10/25/2023	2,046		336.58	17,500			1,031		19,188			(13,053)				

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2022	10/18/2024	8,209		549.41	217,710			114,140		89,876			(82,091)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2022	10/25/2023	15,494		339.66	148,930			8,775		46,579			(111,089)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/25/2024	4,959		906.50	126,000			67,161		95,207			(47,445)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	9,257		906.50	177,240			13,286		48,386			(132,206)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	4,629		923.74	57,120			4,282		2,973			(42,607)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2022	10/26/2029	200,000		907.41	44,100			38,238		42,820			(4,727)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2022	10/26/2027	200,000		907.41	31,720			25,813		30,500			(4,763)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	277		1,750.20	6,650			498		10,951			(4,960)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	776		2,046.11	32,200			2,414		0			(24,018)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	720		1,901.76	63,570			4,765		0			(47,418)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2022	10/31/2023	900		11,405.90	8,820			661		0			(6,579)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2022	10/31/2023	5,700		11,405.90	62,130			4,657		1			(46,344)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2022	10/31/2023	293		2,376.22	16,380			1,228		27,888			(12,218)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2022	10/31/2023	376		2,641.57	23,850			1,788		0			(17,790)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2022	10/31/2023	837		2,675.04	45,600			3,418		0			(34,014)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2022	10/31/2023	1,590		2,481.41	196,080			14,698		89,643			(146,259)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	31		31,648.07	14,200			1,064		24,886			(10,592)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	25		31,743.59	13,520			1,013		24,687			(10,085)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	31		35,150.37	17,900			1,342					(13,352)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	79		34,863.82	50,750			3,804		0			(37,855)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	10/26/2022	10/31/2023	324		33,844.97	316,210			23,703		131			(235,865)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/31/2023	5,177		353.97	26,170			1,962		1,063			(19,521)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/31/2023	3,163		343.54	31,068			2,329		14,125			(23,174)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/31/2023	27,033		347.37	211,688			15,868		53,212			(157,901)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/25/2024	10,928		345.63	126,141			67,237		101,477			(47,498)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/31/2023	2,588		347.72	19,836			1,487		4,655			(14,796)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/26/2022	10/31/2023	55,034		364.22	361,000			27,061		204			(269,275)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/26/2022	10/31/2023	25,779		356.97	267,890			20,081		6,123			(199,823)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/26/2022	10/31/2023	4,634		367.33	24,000			1,799		1			(17,902)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	10/26/2022	10/25/2024	1,448		347.65	44,900			23,933		32,474			(16,907)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	11/01/2023	78,837		256.73	436,320			33,874		2,334			(325,457)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/25/2024	72,592		256.73	550,560			293,853		187,760			(207,598)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	11/01/2023	37,467		262.88	120,000			9,316		4			(89,510)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/27/2027	1,500,000		256.22	241,350			196,534		177,600			(36,242)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/26/2029	1,200,000		256.22	275,160			238,676		221,400			(29,505)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/27/2022	11/01/2023	3,300		0.99	104,280			8,096		173,995			(77,784)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/27/2022	11/01/2023	600		1.01	16,440			1,276		28,324			(12,263)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/27/2022	11/01/2023	1,026		3,536.02	108,040			8,388		207,601			(80,588)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2022	11/01/2023	10,986		154.27	25,330			1,966		45,223			(18,894)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	256		31,905.14	182,860			14,196		263,589			(136,398)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	75		33,250.54	52,416			4,069		46,191			(39,098)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	28		32,834.11	23,157			1,798		24,497			(17,273)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	1,882		2,393.68	118,890			9,230		158,514			(88,682)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	585		2,472.59	28,462			2,210		29,119			(21,230)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	460		2,510.85	26,620			2,067		18,456			(19,856)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	11/01/2023	5,700		11,191.63	60,990			4,735		1			(45,493)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	11/01/2023	900		11,191.63	8,730			678		0			(6,512)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	599		11,325.92	147,266			11,433		285,459			(109,848)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	134		11,829.55	17,295			1,343		37,065			(12,901)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2022	11/01/2023	54		11,728.82	15,606			1,212		33,772			(11,641)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	11/01/2023	2,602		1,800.90	117,500			9,122		69,755			(87,645)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	11/01/2023	720		1,856.89	19,162			1,488		6,031			(14,293)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	11/01/2023	609		1,837.02	27,093			2,103		9,232			(20,209)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2022	10/25/2024	11,211		345.77	128,310			68,484		96,600			(48,381)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2022	11/01/2023	5,462		354.12	27,740			2,154		1,134			(20,692)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2022	11/01/2023	3,162		343.33	31,680			2,459		14,732			(23,631)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2022	11/01/2023	26,735		347.51	209,250			16,245		51,761			(156,082)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2022	11/01/2023	54,684		364.62	357,210			27,732		711			(266,448)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2022	11/01/2023	25,751		357.37	264,330			20,521		9,062			(197,167)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/25/2024	7,486		557.37	197,220			105,263		57,733			(74,365)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2022	11/01/2023	3,183		345.27	33,110			2,570		18,080			(24,697)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2022	11/01/2023	12,441		346.31	101,910			7,912		23,112			(76,016)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2022	11/07/2023	279		1,799.87	5,350			502		9,536			(3,991)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2022	11/07/2023	447		1,991.30	20,880			1,960		0			(15,575)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2022	11/07/2023	447		2,016.35	18,000			1,689		0			(13,426)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2022	11/07/2023	950		1,916.16	66,980			6,286		0			(49,961)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2022	11/07/2023	600		10,906.34	4,740			445		0			(3,536)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2022	11/07/2023	500		10,906.34	4,450			418		0			(3,319)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2022	11/07/2023	6,400		10,906.34	71,680			6,727		1			(53,467)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2022	11/07/2023	295		2,704.58	12,180			1,143		0			(9,085)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2022	11/07/2023	379		2,680.85	17,460			1,639		0			(13,024)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2022	11/07/2023	1,728		2,531.39	154,980			14,546		16,066			(115,602)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/02/2022	11/07/2023	19		30,604.66	16,740			1,571		25,656			(12,487)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/02/2022	11/07/2023	19		32,308.49	9,600			901		17,898			(7,161)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/02/2022	11/07/2023	16		36,101.93	5,750			540					(4,289)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/02/2022	11/07/2023	75		34,880.31	49,680			4,663		0			(37,057)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/02/2022	11/07/2023	261		34,526.69	203,280			19,079		0			(151,629)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2022	11/02/2029	100,000		902.16	21,280			18,509		22,250			(2,281)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2022	11/02/2027	200,000		902.16	30,200			24,691		32,180			(4,535)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	2,549		900.35	66,700			36,189		56,393			(25,116)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	8,757		900.35	175,380			16,460		83,076			(130,818)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	4,434		918.39	56,800			5,331		9,025			(42,368)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	8,085		345.63	87,640			47,550		71,006			(33,001)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	9,240		352.91	44,800			4,205		5,657			(33,417)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	9,817		348.75	63,580			5,967		17,790			(47,425)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	28,008		345.98	216,310			20,302		89,183			(161,348)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	60,050		365.77	399,360			37,482		967			(297,888)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	32,912		356.77	379,620			35,629		19,510			(283,163)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/07/2023	2,887		371.66	12,400			1,164		1			(9,249)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	3,500		0.98	113,750			10,990		188,297			(84,848)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	800		1.00	32,160			3,107		55,869			(23,989)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	807		3,632.70	69,310			6,697		142,352			(51,699)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/03/2022	11/08/2023	195		3,733.31	12,040			1,163		26,499			(8,981)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	5,928		149.83	12,780			1,235		21,409			(9,533)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	216		32,321.26	148,074			14,306		198,161			(110,450)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	41		33,633.31	14,040			1,357		13,078			(10,473)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	22		33,473.30	15,547			1,502		12,334			(11,597)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	2,408		2,385.88	115,767			11,185		162,948			(86,352)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	380		2,508.96	14,094			1,362		13,041			(10,513)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	211		2,539.73	6,205			600		4,813			(4,628)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2022	11/08/2023	6,300		10,690.60	66,150			6,391		1			(49,342)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2022	11/08/2023	500		10,690.60	4,250			411		0			(3,170)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	702		10,893.72	153,675			14,848		304,482			(114,628)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	94		11,492.39	16,260			1,571		37,501			(12,129)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/03/2022	11/08/2023	56		11,738.27	8,832			853		21,854			(6,588)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	11/03/2022	11/08/2023	2,416		1,808.20	92,880			8,974		61,559			(69,280)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	11/03/2022	11/08/2023	674		1,856.25	24,480			2,365		8,294			(18,260)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/01/2024	84,856		253.52	691,200			375,550		305,830			(260,628)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/08/2023	101,749		253.52	629,370			60,808		52,024			(469,455)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/08/2023	42,428		258.87	166,320			16,069		467			(124,060)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/03/2027	100,000		254.54	15,910			13,017		13,190			(2,389)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/02/2029	500,000		254.54	113,050			98,369		99,350			(12,122)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/03/2022	11/08/2023	8,986		351.53	44,020			4,253		6,743			(32,835)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/03/2022	11/08/2023	9,856		347.39	63,920			6,176		22,075			(47,679)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/03/2022	11/08/2023	28,118		344.63	217,280			20,993		109,529			(162,072)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/03/2022	11/01/2024	8,116		344.63	84,560			45,944		74,794			(31,885)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/08/2023	60,067		366.01	403,520			38,987		90			(300,991)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/08/2023	32,921		357.01	379,620			36,678		10,360			(283,163)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/08/2023	4,909		344.20	64,600			6,241		33,744			(48,186)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/03/2022	11/01/2024	11,788		561.40	309,000			167,889		85,981			(116,513)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/08/2023	14,728		345.93	132,090			12,762		28,868			(98,528)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2022	11/09/2029	600,000		901.63	130,200			113,609		133,260			(13,955)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2022	11/09/2027	200,000		901.63	31,020			25,482		32,120			(4,658)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	284		1,778.00	7,832			905		15,020			(5,826)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	284		2,043.82	8,550			988		0			(6,360)				

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RUSSELL 2000 - ASIAN..	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	625		2,031.50	20,350			2,353		0			(15,138)				
RUSSELL 2000 - ASIAN..	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	341		2,038.54	10,620			1,228		0			(7,900)				
NASDAQ 100 - CLIQUET..	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2022	11/15/2023	700		10,797.55	6,230			720		3,197			(4,634)				
NASDAQ 100 - CLIQUET..	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2022	11/15/2023	4,600		10,797.55	48,300			5,584		39,541			(35,930)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2022	11/15/2023	210		2,370.44	12,150			1,405		21,867			(9,038)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2022	11/15/2023	252		2,358.54	10,860			1,255		17,891			(8,079)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2022	11/15/2023	336		2,341.88	12,800			1,480		19,879			(9,522)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2022	11/15/2023	210		2,736.95	8,300			960		0			(6,174)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2022	11/15/2023	336		2,748.85	12,480			1,443		0			(9,284)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2022	11/15/2023	1,092		2,717.91	47,320			5,470		0			(35,201)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	22		32,318.85	13,444			1,554		24,316			(10,001)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	25		32,513.94	12,208			1,411		22,233			(9,081)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	25		36,383.09	10,800			1,249					(8,034)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	52		36,675.72	19,720			2,280		0			(14,669)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/09/2022	11/15/2023	203		35,570.25	130,020			15,031		0			(96,720)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/08/2024	3,105		897.12	84,560			46,705		74,236			(31,841)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	3,660		903.43	66,990			7,744		30,269			(49,833)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	3,660		917.85	46,860			5,417		9,688			(34,858)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/15/2023	7,473		353.81	38,480			4,448		3,959			(28,625)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/15/2023	6,899		349.98	46,080			5,327		9,493			(34,278)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/15/2023	21,558		345.11	193,500			22,369		79,902			(143,942)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/08/2024	8,048		349.98	76,160			42,065		48,998			(28,678)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/15/2023	2,300		347.20	18,240			2,109		5,787			(13,568)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/15/2023	1,437		350.68	9,150			1,058		1,679			(6,807)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	72,646		368.05	446,040			51,563		988			(331,803)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	17,585		358.68	192,760			22,284		8,263			(143,391)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	2,306		375.33	8,080			934		1			(6,011)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/15/2023	1,441		366.66	9,700			1,121		36			(7,216)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/08/2024	37,670		260.07	255,110			141,103		67,786			(96,193)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/15/2023	82,329		258.01	457,920			53,098		5,220			(341,568)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/15/2023	36,116		265.74	99,510			11,539		4			(74,226)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/10/2027	1,000,000		257.50	160,900			132,264		113,600			(24,161)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/09/2029	500,000		257.50	114,750			100,167		89,450			(12,304)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	2,300		1.02	58,880			6,827		77,249			(43,919)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	800		1.05	20,000			2,319		19,919			(14,918)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	780		3,823.48	65,700			7,618		115,380			(49,006)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/10/2022	11/15/2023	234		3,765.78	29,160			3,381		51,061			(21,751)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	252		34,254.81	175,950			20,402		69,208			(131,243)				

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	62		34,794.26	44,310			5,138		8,105			(33,051)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	47		34,423.39	45,440			5,269		11,231			(33,894)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/10/2022	11/15/2023	1,469		2,545.73	84,434			9,791		46,684			(62,980)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/10/2022	11/15/2023	318		2,558.32	13,512			1,567		7,492			(10,079)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/10/2022	11/15/2023	199		2,641.42	11,530			1,337		1,904			(8,600)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	4,600		11,605.96	51,520			5,974		21,219			(38,429)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	700		11,605.96	6,300			731		1,436			(4,699)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/15/2023	439		11,663.98	149,124			17,292		284,850			(111,234)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/15/2023	121		11,988.95	24,822			2,878		49,222			(18,515)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/15/2023	69		12,209.46	16,168			1,875		34,120			(12,060)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	11/10/2022	11/15/2023	2,195		1,869.79	94,710			10,982		25,995			(70,645)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	11/10/2022	11/15/2023	428		1,901.54	13,120			1,521		2,387			(9,786)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	11/10/2022	11/15/2023	375		1,895.94	19,040			2,208		2,928			(14,202)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	9,175		161.02	22,650			2,626		35,908			(16,895)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/08/2024	8,232		354.38	79,170			43,789		42,079			(29,852)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	7,381		358.25	38,740			4,492		724			(28,897)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	6,529		354.73	43,240			5,014		2,303			(32,253)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/15/2023	21,290		349.45	194,250			22,524		33,332			(144,894)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/10/2022	11/15/2023	11,444		349.87	73,200			8,488		10,956			(54,601)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/10/2022	11/15/2023	9,727		349.87	111,180			12,892		33,092			(82,931)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/10/2022	11/08/2024	10,070		573.19	242,840			134,316		73,054			(91,567)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/10/2022	11/15/2023	72,097		370.85	423,360			49,091		216			(315,790)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/10/2022	11/15/2023	17,452		361.41	186,660			21,644		2,454			(139,232)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2022	11/16/2027	100,000		914.46	15,880			13,107		13,850			(2,385)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2022	11/16/2029	200,000		914.46	44,700			39,128		39,940			(4,791)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/21/2023	5,358		930.00	69,090			9,157		5,010			(51,535)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/21/2023	8,748		914.46	168,000			22,265		34,644			(125,313)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/15/2024	4,374		914.46	113,200			63,629		72,455			(42,625)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	247		33,218.29	194,967			25,839		167,739			(145,428)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	60		34,593.99	43,800			5,805		12,199			(32,671)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	30		34,392.67	25,240			3,345		8,108			(18,827)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	2,193		2,508.28	141,570			18,762		104,977			(105,599)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	598		2,598.57	30,060			3,984		11,304			(22,422)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	199		2,530.85	19,720			2,614		9,914			(14,709)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	4,500		11,699.09	53,100			7,037		59,403			(39,608)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	1,100		11,699.09	10,560			1,400		7,503			(7,877)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	607		11,593.79	167,844			22,245		298,790			(125,197)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/21/2023	145		11,862.87	39,593			5,247		74,467			(29,533)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/16/2022	11/21/2023	2,051		1,862.43	95,798			12,696		32,661			(71,457)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/16/2022	11/21/2023	863		1,890.22	25,600			3,393		7,182			(19,095)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	10,473		359.63	54,020			7,159		878			(40,294)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	3,963		357.87	23,100			3,061		634			(17,231)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	30,005		352.92	238,500			31,609		22,254			(177,900)				

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/21/2023	1,415		353.63	10,800			1,431		864			(8,056)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/15/2024	11,889		352.22	132,300			74,364		71,134			(49,817)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2022	11/21/2023	74,231		370.19	445,480			59,040		601			(332,289)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2022	11/21/2023	17,196		359.37	201,600			26,718		7,056			(150,376)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2022	11/21/2023	16,910		347.16	129,210			17,124		28,941			(96,379)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2022	11/21/2023	4,586		346.11	26,080			3,456		19,441			(19,453)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/16/2022	11/15/2024	9,908		558.48	293,250			164,833		96,938			(110,423)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/22/2023	101,799		255.31	691,680			93,580		39,111			(515,933)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/15/2024	81,983		256.85	660,430			371,745		216,034			(249,026)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/22/2023	41,186		262.77	149,460			20,221		161			(111,484)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/17/2027	700,000		257.36	114,030			94,180		81,270			(17,123)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/16/2029	500,000		257.36	115,400			101,055		90,900			(12,374)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/22/2023	4,200		0.99	128,940			17,445		177,744			(96,178)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/22/2023	1,200		1.00	21,120			2,857		28,710			(15,754)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/17/2022	11/22/2023	1,031		3,859.02	123,600			16,722		209,392			(92,195)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/17/2022	11/22/2023	155		3,897.81	10,920			1,477		18,534			(8,145)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/17/2022	11/22/2023	9,151		164.24	21,735			2,941		33,878			(16,212)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	289		36,867.40	149,380			20,210		0			(111,424)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	80		37,706.06	27,000			3,653		0			(20,140)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	15		37,605.42	5,300			717					(3,953)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	27		33,479.22	14,310			1,936		8,390			(10,674)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	1,323		2,699.16	95,040			12,858		0			(70,892)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	441		2,898.73	10,450			1,414		0			(7,795)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	241		2,906.22	5,460			739		0			(4,073)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	241		2,601.87	8,400			1,136		0			(6,266)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/22/2023	4,400		11,676.86	52,800			7,144		30,554			(39,384)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/22/2023	1,000		11,676.86	9,600			1,299		2,394			(7,161)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/22/2023	800		11,676.86	6,800			920		728			(5,072)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	707		1,975.21	47,840			6,472		0			(35,684)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	598		2,170.16	11,660			1,578		0			(8,697)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	272		2,114.99	7,800			1,055		0			(5,818)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	326		1,923.72	7,860			1,063		0			(5,863)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2022	11/22/2023	326		1,804.17	10,740			1,453		10,378			(8,011)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	10,494		358.92	52,910			7,158		2,026			(39,466)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	3,687		356.81	21,580			2,920		1,323			(16,097)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	29,780		352.22	234,150			31,679		33,810			(174,655)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/15/2024	11,912		351.52	133,560			75,179		74,804			(50,361)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	1,418		352.93	10,650			1,441		1,371			(7,944)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	74,580		369.88	452,400			61,207		1,216			(337,451)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	17,211		359.07	202,200			27,356		10,364			(150,824)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/15/2024	1,434		356.28	39,700			22,346		23,902			(14,970)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/22/2023	6,311		374.41	27,280			3,691		15			(20,349)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/22/2022	11/29/2023	430		2,152.53	10,320			1,586		0			(7,656)				

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RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/22/2022	11/29/2023	376		1,999.97	24,150			3,712		0			(17,916)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2022	11/29/2023	900		11,724.84	10,980			1,688		3,794			(8,146)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2022	11/29/2023	4,000		11,724.84	48,800			7,501		16,861			(36,203)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	196		2,568.83	10,765			1,655		19			(7,986)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	196		2,538.28	9,900			1,522		1,587			(7,345)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	196		2,820.87	10,230			1,573		0			(7,589)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	393		2,859.06	16,940			2,604		0			(12,567)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2022	11/29/2023	864		2,721.58	71,566			11,001		0			(53,093)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/22/2022	11/29/2023	18		34,575.47	10,500			1,614		0			(7,790)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/22/2022	11/29/2023	15		34,098.10	9,600			1,476		9			(7,122)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/22/2022	11/29/2023	21		37,917.08	7,910			1,216					(5,868)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/22/2022	11/29/2023	44		37,917.08	16,950			2,606					(12,575)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/22/2022	11/29/2023	226		36,484.96	174,790			26,869		0			(129,671)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2022	11/22/2027	200,000		913.39	36,940			30,612		33,140			(5,547)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2024	5,365		912.47	140,630			80,306		93,918			(52,881)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/29/2023	6,897		912.47	134,820			20,724		34,580			(100,019)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/29/2023	1,752		931.65	20,960			3,222		1,686			(15,550)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2022	11/22/2024	10,499		352.04	113,590			64,865		64,582			(42,713)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2022	11/29/2023	7,094		358.74	35,750			5,495		1,754			(26,522)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2022	11/29/2023	4,540		354.86	29,760			4,575		3,096			(22,078)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2022	11/29/2023	20,431		355.21	131,040			20,143		12,794			(97,215)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2022	11/29/2023	72,037		374.38	402,270			61,836		216			(298,432)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2022	11/29/2023	7,972		361.74	97,160			14,935		2,151			(72,080)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2022	11/29/2023	2,563		382.81	7,380			1,134		0			(5,475)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/29/2023	74,762		257.63	449,690			69,331		13,397			(334,518)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/29/2023	22,855		263.05	86,730			13,372		187			(64,517)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/22/2024	47,259		256.86	398,940			228,134		124,650			(150,220)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/23/2027	1,200,000		258.15	225,120			186,682		160,080			(33,805)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/23/2029	900,000		258.15	247,320			217,178		194,490			(26,509)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	11/23/2022	11/29/2023	2,500		1.01	75,250			11,602		87,800			(55,977)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	11/23/2022	11/29/2023	862		3,942.49	98,260			15,149		152,024			(73,094)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/29/2023	7,084		358.91	36,500			5,627		1,666			(27,152)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/29/2023	4,534		355.39	29,600			4,564		2,722			(22,019)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/29/2023	20,118		355.74	128,510			19,813		11,071			(95,597)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/22/2024	10,484		352.56	113,590			64,957		62,391			(42,772)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/29/2023	71,951		374.83	397,210			61,240		259			(295,479)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/29/2023	9,669		350.57	73,100			11,270		10,400			(54,378)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/29/2023	1,991		351.27	16,730			2,579		6,374			(12,445)				

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2022	11/22/2024	9,599		581.85	227,500			130,096		46,280			(85,665)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	228		35,117.29	186,420			28,741		27,246			(138,675)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	44		35,801.18	33,135			5,109		1,797			(24,649)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	15		35,322.46	14,745			2,273		1,343			(10,969)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	1,687		2,571.09	109,822			16,932		51,265			(81,695)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	432		2,647.53	25,652			3,955		5,447			(19,082)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	196		2,650.08	12,315			1,899		2,446			(9,161)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	11/23/2022	11/29/2023	4,100		11,838.72	51,660			7,965		7,107			(38,429)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	431		11,933.42	103,734			15,993		187,563			(77,166)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	76		12,430.65	14,310			2,206		28,161			(10,645)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/29/2023	42		12,217.55	12,070			1,861		23,372			(8,979)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	1,878		1,887.74	96,355			14,855		24,316			(71,677)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	429		1,917.55	9,768			1,506		2,253			(7,266)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	11/23/2022	11/29/2023	322		1,932.46	16,656			2,568		2,006			(12,390)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2022	11/29/2023	6,745		162.42	19,250			2,968		28,474			(14,320)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	318		1,886.57	9,840			1,685		4			(7,340)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	477		2,143.15	14,202			2,432		0			(10,593)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	700		12,030.06	5,460			935		0			(4,073)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	900		12,030.06	8,010			1,371		0			(5,975)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	4,800		12,030.06	54,240			9,286		0			(40,458)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2022	11/30/2027	200,000		918.18	37,040			30,860		31,460			(5,562)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	424		2,169.56	10,520			1,801		0			(7,847)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2022	12/05/2023	583		2,048.82	31,878			5,458		0			(23,778)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	233		2,918.04	8,040			1,377		0			(5,997)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	388		2,915.46	13,600			2,328		0			(10,144)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2022	12/05/2023	931		2,773.69	67,440			11,546		0			(50,304)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	23		34,658.94	13,280			2,274		0			(9,906)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	23		38,913.49	6,640			1,137					(4,953)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	43		38,602.18	14,850			2,542					(11,077)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	211		37,806.61	109,500			18,747		0			(81,677)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	3,376		935.62	41,230			7,059		2,568			(30,754)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	5,772		915.42	116,070			19,872		25,890			(86,578)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	11/29/2024	4,792		914.50	129,360			75,238		79,010			(48,710)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2022	12/05/2023	7,355		359.13	39,000			6,677		2,146			(29,091)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2022	12/05/2023	11,033		356.30	70,980			12,152		6,467			(52,945)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2022	12/05/2023	20,652		349.59	200,020			34,245		46,654			(149,197)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2022	11/29/2024	11,882		353.12	128,940			74,993		69,005			(48,552)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2022	12/05/2023	1,697		355.60	11,400			1,952		1,169			(8,503)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	59,453		377.23	321,300			55,009		279			(239,662)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	32,841		363.46	395,560			67,723		10,690			(295,053)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	12/05/2023	1,416		382.89	5,150			882		1			(3,841)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/30/2022	11/29/2024	2,265		356.75	67,760			39,410		39,784			(25,515)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	12/06/2023	71,301		257.90	469,900			81,707		16,642			(350,504)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	12/06/2023	27,750		263.61	113,760			19,781		386			(84,855)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	11/29/2024	48,947		258.42	410,210			238,902		112,046			(154,676)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	12/01/2027	900,000		259.46	170,280			141,961		116,820			(25,570)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	11/30/2029	1,100,000		259.46	305,470			269,193		233,750			(32,755)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	3,000		1.00	90,300			15,702		98,266			(67,356)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	800		1.03	14,720			2,560		12,590			(10,980)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	853		3,960.59	107,440			18,682		151,110			(80,141)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/01/2022	12/06/2023	176		4,040.28	11,620			2,021		15,911			(8,668)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	7,589		361.45	40,500			7,042		741			(30,209)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	10,962		358.60	70,980			12,342		2,602			(52,945)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	20,519		351.84	199,290			34,653		26,909			(148,653)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	1,405		357.89	9,500			1,652		410			(7,086)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2022	11/29/2024	11,806		355.40	126,840			73,870		58,668			(47,827)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/01/2022	12/06/2023	59,718		377.35	310,170			53,933		209			(231,360)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/01/2022	12/06/2023	32,830		363.57	399,040			69,386		9,957			(297,649)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/01/2022	12/06/2023	8,491		353.33	63,600			11,059		7,488			(47,440)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	12/01/2022	12/06/2023	3,679		352.62	37,960			6,601		11,307			(28,315)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/01/2022	11/29/2024	8,386		579.23	212,520			123,769		38,785			(80,134)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2022	12/06/2023	11,320		165.99	27,740			4,823		33,972			(20,692)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/06/2023	256		34,566.98	208,912			36,326		68,040			(155,830)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/06/2023	70		35,426.86	54,432			9,465		6,389			(40,602)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/06/2023	20		35,598.83	20,405			3,548		1,555			(15,220)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/01/2022	12/06/2023	2,450		2,576.67	164,619			28,624		78,357			(122,791)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/01/2022	12/06/2023	272		2,712.96	12,614			2,193		1,632			(9,409)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/01/2022	12/06/2023	194		2,705.24	11,345			1,973		1,433			(8,462)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/06/2023	4,800		12,041.89	55,680			9,682		0			(41,532)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/01/2022	12/06/2023	631		12,102.09	172,064			29,919		302,702			(128,345)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/01/2022	12/06/2023	116		12,656.02	22,232			3,866		42,453			(16,583)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/01/2022	12/06/2023	2,285		1,898.61	114,681			19,941		29,226			(85,542)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/01/2022	12/06/2023	425		1,973.88	17,832			3,101		1,544			(13,301)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2022	12/07/2027	100,000		914.85	18,630			15,592		16,320			(2,798)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2022	12/07/2029	200,000		914.85	54,680			48,315		48,840			(5,861)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/07/2022	12/12/2023	2,951		926.74	41,310			7,846		6,339			(30,814)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	21		34,303.47	11,620			2,207		6			(8,668)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	15		33,396.33	9,200			1,747		5,730			(6,862)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	15		33,329.13	12,800			2,431		6,676			(9,548)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/07/2022	12/12/2023	4,919		910.27	103,050			19,572		33,600			(76,866)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/07/2022	12/06/2024	3,498		909.36	97,920			57,877		65,584			(36,872)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	244		35,748.18	207,460			39,401		0			(154,747)				

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	54		37,192.89	23,220			4,410		0			(17,320)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	33		37,125.70	14,630			2,779					(10,913)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/12/2023	9,867		361.81	47,600			9,040		1,650			(35,505)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/12/2023	7,612		359.33	43,470			8,256		2,289			(32,425)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/12/2023	23,963		354.01	192,100			36,484		23,083			(143,290)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/06/2024	12,404		353.65	137,280			81,141		61,047			(51,692)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/12/2023	1,691		351.17	16,020			3,043		2,808			(11,950)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	283		2,499.59	11,970			2,273		11,828			(8,929)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/12/2023	21,274		378.98	97,500			18,517		60			(72,727)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/12/2023	88,501		367.34	829,920			157,621		7,983			(619,048)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/12/2023	1,418		377.57	7,150			1,358		6			(5,333)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	928		2,633.36	77,510			14,721		0			(57,816)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	323		2,791.91	11,760			2,233		0			(8,772)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	242		2,762.18	10,380			1,971		0			(7,743)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2022	12/12/2023	443		1,951.45	26,160			4,968		0			(19,513)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2022	12/12/2023	387		2,049.02	12,278			2,332		0			(9,158)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	5,800		11,497.39	66,700			12,668		7,071			(49,752)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2022	12/12/2023	900		11,497.39	8,190			1,555		176			(6,109)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/13/2023	103,307		258.19	611,430			117,759		28,626			(456,073)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	636		11,462.93	167,610			32,281		285,344			(125,022)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/11/2024	60,746		257.41	507,110			301,549		156,354			(189,906)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	95		11,858.61	20,801			4,006		37,735			(15,516)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	60		11,974.98	16,926			3,260		31,761			(12,625)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/13/2023	35,209		265.43	111,020			21,382		317			(82,811)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	2,420		1,814.65	88,792			17,101		65,844			(66,231)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	550		1,903.74	17,060			3,286		6,059			(12,725)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	440		1,889.20	21,768			4,192		7,498			(16,237)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	12/08/2022	12/13/2023	5,900		11,637.50	73,750			14,204		26,617			(55,011)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/13/2023	16,707		352.09	133,930			25,794		19,707			(99,900)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/08/2027	400,000		258.45	75,640			63,345		54,360			(11,358)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	481		2,595.78	21,900			4,218		11,748			(16,335)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/08/2022	12/13/2023	2,204		2,483.47	129,305			24,904		117,327			(96,450)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/13/2023	21		35,774.58	8,246			1,588		1,114			(6,151)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/13/2023	50		34,085.51	32,096			6,182		19,611			(23,941)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/13/2023	260		33,882.82	233,464			44,964		141,627			(174,144)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	12/08/2022	12/13/2023	12,014		161.30	32,200			6,202		42,165			(24,018)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/11/2024	9,351		576.40	248,430			147,727		49,604			(93,034)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/13/2023	5,946		351.73	71,400			13,751		23,243			(53,258)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	12/08/2022	12/13/2023	2,800		1.00	89,880			17,311		118,298			(67,043)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/13/2023	88,631		367.98	841,970			162,160		10,946			(628,036)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/13/2023	21,237		379.63	92,250			17,767		55			(68,810)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/13/2023	842		3,944.79	92,070			17,732		139,462			(68,676)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/13/2023	153		4,003.61	6,840			1,317		9,842			(5,102)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/13/2023	9,873		361.61	47,250			9,100		1,966			(35,244)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/13/2023	7,616		359.12	43,470			8,372		2,814			(32,425)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/13/2023	23,976		353.81	192,950			37,161		28,141			(143,924)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/11/2024	12,411		353.45	138,160			82,156		71,605			(51,739)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/07/2029	1,000,000		258.45	277,900			245,645		217,100			(29,798)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	13,087		916.03	253,200			52,827		67,972			(188,865)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/18/2024	5,235		916.03	132,960			80,206		85,540			(49,724)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	2,617		931.62	34,560			7,211		4,521			(25,779)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	294		36,310.02	224,000			46,735		0			(167,084)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	21		33,966.35	12,460			2,600		467			(9,294)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	1,321		2,642.77	118,800			24,786		0			(88,614)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	440		2,852.60	13,750			2,869		0			(10,256)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	240		2,810.13	9,360			1,953		0			(6,982)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	200		2,532.87	8,800			1,836		3,075			(6,564)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	200		2,587.82	10,750			2,243		27			(8,019)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	6,700		11,740.92	82,410			17,194		38,965			(61,471)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	800		11,740.92	8,000			1,669		2,189			(5,967)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	600		11,740.92	5,400			1,127		1,010			(4,028)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	275		1,840.47	30,650			6,395		1,140			(22,862)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	439		2,095.34	10,080			2,103		0			(7,519)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	439		2,020.70	17,440			3,639		0			(13,009)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	330		1,796.78	8,880			1,853		10,866			(6,624)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	330		1,835.01	9,240			1,928		2,144			(6,892)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	25,606		354.67	206,570			43,098		27,941			(154,083)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	10,974		363.20	50,310			10,497		1,776			(37,527)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	1,970		351.12	19,530			4,075		4,028			(14,568)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/18/2024	11,255		354.67	124,000			74,801		60,860			(46,373)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/19/2023	1,407		354.67	11,350			2,368		1,535			(8,466)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	12/14/2022	12/18/2024	2,544		360.12	70,830			42,727		38,711			(26,489)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	57,101		378.87	276,740			57,738		274			(206,424)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	39,009		374.27	262,200			54,705		893			(195,578)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/14/2022	12/19/2023	2,544		379.23	12,150			2,535		11			(9,063)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2022	12/14/2027	200,000		916.95	37,200			31,274		31,960			(5,586)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/14/2022	12/19/2023	56		37,906.44	18,620			3,885		0			(13,889)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2022	12/19/2023	240		2,510.38	12,480			2,604		8,020			(9,309)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	6,653		167.99	13,728			2,901		17,525			(10,240)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/20/2023	106,047		258.11	627,460			132,589		37,700			(468,030)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/18/2024	66,957		258.11	536,300			323,945		158,714			(200,837)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/20/2023	32,124		263.80	117,030			24,730		1,327			(87,294)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/15/2027	900,000		258.37	170,640			143,546		124,020			(25,624)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	304		33,766.65	233,108			49,258		174,504			(173,878)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/14/2029	600,000		258.37	167,160			148,208		131,340			(17,924)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	48		34,928.73	33,744			7,130		11,163			(25,170)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	21		34,596.71	14,105			2,981		6,473			(10,521)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	2,212		2,504.74	121,878			25,754		108,178			(90,910)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	287		2,551.12	11,130			2,352		8,676			(8,302)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	12/15/2022	12/20/2023	3,600		1.00	110,160			23,278		154,113			(82,170)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	492		2,546.24	29,772			6,291		21,524			(22,207)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	12/15/2022	12/20/2023	900		1.01	19,170			4,051		26,884			(14,299)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/15/2022	12/20/2023	991		3,954.60	79,420			16,782		136,428			(59,240)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2022	12/20/2023	6,700		11,345.22	81,740			17,273		92,177			(60,971)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/15/2022	12/20/2023	130		3,939.26	5,650			1,194		8,808			(4,214)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2022	12/20/2023	900		11,345.22	8,370			1,769		7,253			(6,243)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	582		11,674.23	143,352			30,292		270,134			(106,928)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	53		11,889.79	15,792			3,337		31,595			(11,779)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	53		12,377.63	9,612			2,031		20,977			(7,170)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	2,310		1,826.06	95,038			20,083		69,439			(70,890)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	394		1,877.53	9,716			2,053		5,488			(7,247)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/15/2022	12/20/2023	394		1,895.27	9,100			1,923		4,453			(6,788)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2022	12/20/2023	25,704		353.32	205,660			43,458		30,809			(153,404)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2022	12/20/2023	11,016		361.81	50,310			10,631		1,684			(37,527)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2022	12/20/2023	1,977		349.78	19,460			4,112		4,564			(14,515)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/15/2022	12/20/2023	15,892		351.67	128,800			27,217		22,447			(96,074)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2022	12/18/2024	11,016		353.67	117,390			70,908		62,201			(43,961)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	12/15/2022	12/20/2023	12,203		350.61	130,290			27,532		57,377			(97,185)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/15/2022	12/20/2023	57,041		377.75	273,360			57,764		496			(203,903)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2022	12/18/2024	8,047		576.19	203,280			122,789		50,785			(76,126)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/15/2022	12/20/2023	39,446		372.81	268,270			56,688		1,676			(200,106)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2022	12/21/2027	200,000		912.63	36,800			31,076		32,980			(5,526)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2022	12/21/2029	100,000		912.63	27,200			24,180		24,790			(2,915)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/19/2025	219		918.10	6,120			4,529		4,774			(1,536)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/27/2023	13,149		910.80	259,200			59,474		98,360			(192,815)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/26/2024	3,725		908.97	98,600			60,456		72,169			(36,824)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/27/2023	3,178		924.49	44,660			10,247		10,308			(33,222)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/21/2022	12/27/2023	168		35,379.06	146,160			33,537		0			(108,726)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/21/2022	12/27/2023	42		35,913.09	28,840			6,617					(21,454)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/21/2022	12/27/2023	24		38,583.21	4,000			918					(2,976)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/21/2022	12/27/2023	18		32,775.70	12,240			2,808		16,002			(9,105)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/27/2023	3,900		11,235.88	48,750			11,186		154,132			(36,264)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/27/2023	600		11,235.88	7,500			1,721		23,713			(5,579)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/27/2023	563		1,894.21	35,800			8,214		23			(26,631)				

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	12/21/2022	12/27/2023	818		2,601.33	68,000			15,603		62			(50,584)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	12/21/2022	12/27/2023	245		2,645.33	16,596			3,808		0			(12,346)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/27/2023	21,482		353.43	167,960			38,539		27,402			(124,943)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/27/2023	12,437		360.86	59,400			13,629		2,971			(44,187)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/27/2023	2,827		354.14	21,200			4,864		3,140			(15,770)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/26/2024	12,437		353.43	132,440			81,205		72,424			(49,462)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/21/2022	12/27/2023	2,544		353.79	19,440			4,461		3,030			(14,461)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/27/2023	42,548		377.92	198,000			45,431		574			(147,289)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/27/2023	52,193		367.34	489,440			112,303		13,069			(364,088)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/27/2023	2,553		377.92	11,880			2,726		34			(8,837)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/22/2022	12/29/2023	3,000		1.03	76,800			17,986		111,307			(56,976)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	12/22/2022	12/29/2023	680		3,827.11	92,560			21,677		157,140			(68,667)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	5,997		169.59	12,970			3,038		13,638			(9,622)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	191		33,192.62	115,038			26,942		118,311			(85,343)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	21		34,216.47	11,914			2,790		8,369			(8,839)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	21		34,513.72	14,133			3,310		7,688			(10,485)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/29/2023	3,900		10,956.14	43,290			10,138		152,504			(32,116)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	402		11,339.60	94,776			22,196		185,189			(70,311)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	119		11,492.99	23,413			5,483		47,087			(17,369)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	1,596		1,790.92	62,860			14,722		59,737			(46,634)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2022	12/29/2023	285		1,740.05	15,640			3,663		16,852			(11,603)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/29/2023	102,911		256.53	591,360			138,496		67,828			(438,712)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/26/2024	65,099		257.04	495,990			304,518		178,026			(185,488)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/29/2023	14,033		259.86	60,840			14,249		3,397			(45,135)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/22/2027	1,500,000		256.53	283,500			239,555		219,600			(42,572)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/21/2029	1,600,000		256.53	443,200			394,144		367,200			(47,523)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	21,839		352.22	170,170			39,854		35,349			(126,244)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	12,763		359.63	60,750			14,228		4,276			(45,069)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	3,120		352.93	23,320			5,462		4,436			(17,300)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/26/2024	12,196		352.22	129,430			79,465		76,510			(48,404)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	42,603		377.08	208,500			48,830		1,137			(154,680)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	52,259		366.52	494,960			115,919		19,336			(367,196)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	6,816		352.79	67,440			15,794		11,882			(50,032)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/29/2023	1,988		357.01	16,450			3,853		4,540			(12,204)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2022	12/26/2024	4,799		582.96	107,000			65,694		25,332			(40,015)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2022	12/29/2023	1,531		2,463.37	86,506			20,260		93,029			(64,176)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2022	12/29/2023	372		2,540.72	18,729			4,386		16,083			(13,894)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	4,700		1.00	140,530			35,242		201,328			(104,538)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	805		3,765.36	90,210			22,623		140,452			(67,106)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2022	01/04/2024	130		3,880.87	9,900			2,483		15,745			(7,364)				

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2022	12/29/2027	200,000		909.23	39,840			33,815		37,240			(5,983)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2022	12/28/2029	300,000		909.23	81,000			72,252		75,960			(8,685)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	2,310		917.41	35,910			9,006		12,615			(26,713)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	6,599		906.50	133,200			33,404		64,324			(99,086)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	3,409		908.32	87,110			54,028		67,524			(32,846)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	214		34,915.06	199,510			50,033		25			(148,413)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	57		37,074.41	18,240			4,574		0			(13,568)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	27		32,755.70	14,220			3,566		21,383			(10,578)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	24		33,353.68	13,840			3,471		11,151			(10,295)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	244		32,722.48	252,153			63,235		261,700			(187,573)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	54		34,283.86	37,260			9,344		24,170			(27,717)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	30		34,350.30	13,960			3,501		9,698			(10,385)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	7,500		10,951.05	80,250			20,125		97,875			(59,697)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	1,900		10,951.05	22,610			5,670		32,309			(16,819)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	600		10,951.05	5,040			1,264		3,705			(3,749)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	502		10,742.98	143,000			35,862		244,651			(106,376)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	91		11,487.65	13,700			3,436		26,693			(10,191)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2022	01/04/2024	73		11,421.94	20,912			5,244		41,816			(15,556)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	849		1,995.86	25,200			6,320		0			(18,746)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	283		2,029.42	6,450			1,618		0			(4,798)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	510		1,757.41	15,210			3,814		26,017			(11,315)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	283		1,757.41	11,500			2,884		18,953			(8,555)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2022	01/04/2024	2,378		1,752.12	111,594			27,986		116,256			(83,013)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2022	01/04/2024	566		1,826.30	23,080			5,788		18,194			(17,169)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2022	01/04/2024	396		1,801.57	18,165			4,555		15,803			(13,513)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	10,068		170.87	21,760			5,457		20,431			(16,187)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	114,100		377.21	612,560			153,619		3,001			(455,675)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	91,733		370.86	748,440			187,695		13,072			(556,754)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	1,416		369.44	30,400			18,855		14,234			(11,463)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	2,831		387.10	6,900			1,730		3			(5,133)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	1,416		381.45	5,500			1,379		10			(4,091)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	14,156		351.78	85,000			21,316		15,221			(63,230)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	01/04/2024	13,024		350.02	148,580			37,261		73,478			(110,527)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	9,172		581.92	221,760			137,542		45,069			(83,618)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2022	01/04/2024	737		2,697.49	37,800			9,480		0			(28,119)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2022	01/04/2024	492		2,743.87	19,800			4,965		0			(14,729)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2022	01/04/2024	246		2,721.90	11,100			2,784		0			(8,257)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2022	01/04/2024	328		2,389.90	13,440			3,371		18,845			(9,998)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	2,417		2,436.28	146,910			36,842		157,782			(109,284)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	287		2,489.99	14,420			3,616		14,004			(10,727)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	287		2,558.34	19,180			4,810		13,923			(14,268)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	18,714		359.38	91,080			22,841		7,819			(67,753)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	5,954		351.62	48,090			12,060		11,535			(35,773)				

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	47,919		352.32	371,800			93,241		82,339			(276,577)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	12/27/2024	16,446		352.32	172,840			107,201		102,807			(65,172)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2022	01/04/2024	1,418		351.26	11,700			2,934		2,912			(8,703)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	01/04/2024	101,391		255.95	556,850			140,000		88,515			(416,850)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/30/2024	61,070		256.21	455,520			283,617		182,812			(171,903)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	01/04/2024	26,620		262.08	84,320			21,199		3,831			(63,121)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/30/2027	600,000		255.44	130,800			111,088		107,820			(19,712)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/28/2029	1,600,000		255.44	445,120			397,201		381,440			(47,919)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2023	01/05/2028	300,000		905.75		55,530		47,341		53,160			(8,189)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2023	01/04/2030	200,000		905.75		54,160		48,457		51,680			(5,703)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/05/2023	01/10/2024	167		35,597.41		92,950		24,860		2			(68,090)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/05/2023	01/10/2024	67		36,486.52		22,440		6,002		0			(16,438)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/05/2023	01/10/2024	36		36,288.94		13,776		3,684					(10,092)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/05/2023	01/10/2024	15		33,588.68		6,030		1,613		4,265			(4,417)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2023	01/10/2024	3,400		10,741.22		40,120		10,730		81,070			(29,390)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2023	01/10/2024	800		10,741.22		8,400		2,247		15,652			(6,153)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2023	01/10/2024	684		1,832.08		51,600		13,801		8,692			(37,799)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2023	01/10/2024	456		1,961.82		14,720		3,937		4			(10,783)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	331		904.84		9,930		7,488		9,022			(2,442)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/10/2024	7,397		904.84		142,710		38,168		80,239			(104,542)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/03/2025	4,085		904.84		103,970		65,469		87,612			(38,501)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/10/2024	2,098		920.24		27,550		7,368		10,270			(20,182)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/10/2024	16,423		352.80		127,020		33,972		27,698			(93,048)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/10/2024	2,832		359.87		13,700		3,664		1,367			(10,036)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/10/2024	3,398		354.21		24,120		6,451		4,546			(17,669)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/03/2025	4,531		351.74		50,080		31,535		26,374			(18,545)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/10/2024	1,416		352.10		11,450		3,062		2,669			(8,388)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/10/2024	26,142		376.21		138,000		36,909		1,273			(101,091)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/10/2024	34,098		367.06		326,400		87,297		14,822			(239,103)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/10/2024	1,421		377.26		6,950		1,859		52			(5,091)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/05/2023	01/10/2024	946		2,597.92		71,530		19,131		595			(52,399)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/05/2023	01/10/2024	370		2,743.74		12,600		3,370		0			(9,230)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/05/2023	01/10/2024	206		2,760.75		6,300		1,685		0			(4,615)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/06/2023	01/10/2024	900		1.00		30,330		8,133		40,379			(22,197)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/06/2023	01/10/2024	700		1.02		23,590		6,325		29,809			(17,265)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	572		3,965.59		71,990		19,303		95,252			(52,687)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	6,908		170.58		20,316		5,447		17,717			(14,869)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/10/2024	178		33,327.93		75,120		20,142		73,322			(54,978)				

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/10/2024	39		34,336.85		25,870		6,937		16,764			(18,933)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/10/2024	21		33,966.91		29,442		7,894		16,129			(21,548)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/06/2023	01/10/2024	3,500		11,040.35		41,650		11,168		107,266			(30,482)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	389		11,029.30		100,534		26,957		176,865			(73,577)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	91		11,283.23		31,430		8,427		59,624			(23,003)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	1,562		1,801.76		45,276		12,140		41,133			(33,136)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	390		1,869.89		11,361		3,046		7,360			(8,315)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/10/2024	77,539		256.90		486,000		130,313		56,014			(355,687)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/06/2025	54,665		257.93		430,050		271,816		137,281			(158,234)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/10/2024	24,037		262.57		93,000		24,936		3,026			(68,064)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/06/2028	2,800,000		257.93		527,520		450,009		395,920			(77,511)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/04/2030	800,000		257.93		221,040		197,839		178,720			(23,201)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/10/2024	16,587		355.35		129,800		34,804		21,150			(94,996)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/10/2024	2,811		362.82		13,400		3,593		864			(9,807)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/10/2024	3,374		357.13		23,520		6,307		3,165			(17,213)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/06/2025	4,779		354.64		53,040		33,524		26,832			(19,516)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/10/2024	25,958		379.22		132,480		35,522		556			(96,958)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/10/2024	34,140		370.01		317,020		85,004		7,719			(232,016)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/10/2024	2,257		353.71		32,800		8,795		9,462			(24,005)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/06/2023	01/06/2025	7,796		581.09		197,620		124,907		58,053			(72,713)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	1,325		2,507.37		82,599		22,148		72,909			(60,451)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/06/2023	01/10/2024	281		2,554.68		18,886		5,064		13,723			(13,822)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/10/2024	8,182		354.06		61,770		16,563		9,610			(45,207)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2030	100,000		915.75		27,300		24,489		24,260			(2,811)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/17/2024	7,098		914.83		133,250		38,035		45,770			(95,215)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/10/2025	764		943.22		11,340		7,238		5,111			(4,102)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/17/2024	2,402		930.40		29,480		8,415		5,550			(21,065)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/11/2023	01/17/2024	203		36,487.01		115,230		32,892		0			(82,338)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/11/2023	01/17/2024	44		37,132.49		17,295		4,937					(12,358)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/11/2023	01/17/2024	15		37,302.36		5,195		1,483					(3,712)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/11/2023	01/17/2024	21		33,939.03		10,528		3,005		1,761			(7,523)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/11/2023	01/17/2024	5,200		11,402.52		61,880		17,663		64,808			(44,217)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/11/2023	01/17/2024	900		11,402.52		10,710		3,057		11,209			(7,653)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/11/2023	01/17/2024	488		1,939.94		33,750		9,634		8			(24,116)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/11/2023	01/17/2024	380		2,070.86		10,500		2,997		0			(7,503)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/11/2023	01/17/2024	434		2,056.11		13,440		3,836		0			(9,604)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/11/2023	01/17/2024	271		1,814.54		7,500		2,141		6,219			(5,359)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/17/2024	22,984		355.34		192,700		55,005		31,307			(137,695)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/17/2024	5,606		361.76		31,200		8,906		2,418			(22,294)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/17/2024	3,083		357.48		22,660		6,468		2,940			(16,192)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/10/2025	2,523		362.83		20,700		13,213		8,294			(7,487)				

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/17/2024	1,962		356.77		15,120		4,316		2,113			(10,804)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2023	01/17/2024	24,811		379.86		124,960		35,669		821			(89,291)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2023	01/17/2024	38,344		369.22		365,840		104,426		13,796			(261,414)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2023	01/17/2024	1,139		2,718.44		83,230		23,757		0			(59,473)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2023	01/17/2024	354		2,764.26		20,340		5,806		0			(14,534)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2023	01/17/2024	275		2,843.16		10,220		2,917		0			(7,303)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2023	01/17/2024	196		2,502.08		9,800		2,797		8,873			(7,003)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2023	01/17/2024	196		2,486.81		10,850		3,097		11,133			(7,753)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/18/2024	90,149		258.53		570,960		164,499		46,688			(406,461)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/10/2025	58,173		257.49		517,930		331,036		155,456			(186,894)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/18/2024	31,206		265.53		108,540		31,271		1,679			(77,269)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/12/2028	1,300,000		259.56		246,870		211,393		175,890			(35,477)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/11/2030	400,000		259.56		111,640		100,184		86,840			(11,456)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/12/2023	01/18/2024	4,700		0.98		154,160		44,415		179,901			(109,745)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	1,042		4,052.39		146,630		42,245		163,637			(104,385)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	121		4,114.29		10,950		3,155		12,042			(7,795)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/18/2024	290		34,087.40		230,868		66,515		160,772			(164,353)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	2,219		2,534.98		146,376		42,172		109,588			(104,204)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	467		2,612.03		31,812		9,165		16,627			(22,647)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	234		2,637.71		11,874		3,421		5,831			(8,453)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MF-	01/12/2023	01/18/2024	5,100		11,459.61		65,280		18,808		73,247			(46,472)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	672		11,310.63		191,884		55,284		319,779			(136,600)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	105		11,539.82		36,240		10,441		63,814			(25,799)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	61		11,276.25		19,838		5,716		33,030			(14,122)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	2,132		1,849.79		117,840		33,951		69,116			(83,889)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	480		1,891.07		14,967		4,312		7,723			(10,655)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	7,360		171.34		20,397		5,877		15,965			(14,520)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2023	01/18/2024	22,904		356.22		196,800		56,700		27,384			(140,100)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2023	01/18/2024	5,866		362.67		33,390		9,620		2,169			(23,770)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2023	01/18/2024	3,072		358.37		23,100		6,655		2,548			(16,445)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/12/2023	01/18/2024	25,133		379.25		125,490		36,155		1,041			(89,335)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/12/2023	01/18/2024	38,406		368.27		375,360		108,145		19,111			(267,215)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/12/2023	01/18/2024	8,190		351.27		65,250		18,799		15,501			(46,451)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	01/12/2023	01/18/2024	1,694		351.27		15,960		4,598		9,115			(11,362)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/12/2023	01/10/2025	4,953		573.20		136,500		87,244		38,858			(49,256)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/18/2024	64		34,907.95		56,364		16,239		22,955			(40,125)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/12/2023	01/18/2024	267		1,943.60		11,720		3,377		3,495			(8,343)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,611		928.44		48,510		14,790		12,353			(33,720)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	6,675		910.16		139,690		42,589		60,377			(97,101)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	2,626		911.99		68,880		44,676		48,980			(24,204)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/19/2023	01/24/2024	182		35,456.81		90,480		27,586		17			(62,894)				

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/19/2023	01/24/2024	51		35,886.39		19,601		5,976		1			(13,625)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/19/2023	01/24/2024	27		33,143.69		14,076		4,292		17,447			(9,784)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/19/2023	01/24/2024	18		33,077.60		12,864		3,922		13,464			(8,942)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	01/19/2023	01/24/2024	15		32,614.98		12,055		3,675		16,786			(8,380)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/19/2023	01/24/2024	993		2,713.20		54,750		16,692		0			(38,058)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/19/2023	01/24/2024	278		2,828.98		7,070		2,156		0			(4,914)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2023	01/24/2024	4,800		11,295.67		64,320		19,610		86,590			(44,710)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2023	01/24/2024	500		11,295.67		7,500		2,287		10,937			(5,213)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2023	01/24/2024	500		11,295.67		4,650		1,418		3,915			(3,232)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/19/2023	01/24/2024	381		1,983.25		17,290		5,271		2			(12,019)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/19/2023	01/24/2024	272		2,082.41		5,500		1,677		0			(3,823)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/19/2023	01/24/2024	272		1,786.76		9,550		2,912		11,018			(6,638)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,908		363.93		20,580		6,275		1,252			(14,305)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,629		359.99		24,830		7,570		2,450			(17,260)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	24,009		357.84		188,340		57,422		23,546			(130,918)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	9,213		358.20		99,000		64,213		42,141			(34,787)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	1,396		358.20		10,700		3,262		1,289			(7,438)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	29,075		375.72		137,700		41,983		2,881			(95,717)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	34,776		366.25		313,540		95,593		25,880			(217,947)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	1,425		339.94		57,800		37,490		46,431			(20,310)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/24/2024	3,136		368.36		24,860		7,579		1,551			(17,281)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/24/2024	76,036		257.01		518,110		158,368		61,650			(359,742)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/24/2024	23,158		264.00		88,200		26,960		2,573			(61,240)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/17/2025	69,089		257.53		597,860		388,299		184,543			(209,561)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/20/2028	1,400,000		259.08		266,280		229,161		192,360			(37,119)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/18/2030	500,000		259.08		139,800		125,879		109,450			(13,921)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/24/2024	1,400		0.96		40,740		12,453		47,943			(28,287)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/24/2024	500		1.00		13,100		4,004		14,442			(9,096)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	510		4,111.66		52,920		16,176		57,929			(36,744)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	177		33,976.24		171,218		52,335		128,403			(118,883)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	39		35,077.63		18,785		5,742		10,146			(13,043)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	24		35,277.89		17,400		5,319		6,895			(12,081)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	1,212		2,545.66		77,531		23,699		56,886			(53,832)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	274		2,740.11		8,827		2,698		2,572			(6,129)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2023	01/24/2024	4,700		11,619.03		62,040		18,964		151,398			(43,077)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2023	01/24/2024	500		11,619.03		7,250		2,216		18,701			(5,034)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	310		11,630.64		71,208		21,766		117,224			(49,442)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	52		12,037.31		14,514		4,436		26,130			(10,078)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	1,071		1,837.45		34,240		10,466		24,229			(23,774)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/20/2023	01/24/2024	268		1,964.43		9,830		3,005		2,748			(6,825)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/20/2023	01/24/2024	9,482		177.49		29,750		9,094		12,435			(20,656)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/24/2024	24,265		358.18		190,530		58,238		22,467			(132,292)				

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

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/24/2024	3,626		364.27		19,110		5,841		1,084			(13,269)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/24/2024	3,626		360.33		24,830		7,590		2,302			(17,240)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/17/2025	9,204		358.54		99,000		64,299		41,172			(34,701)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/24/2024	1,395		358.54		10,700		3,271		1,215			(7,429)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2023	01/24/2024	29,285		377.39		138,020		42,188		2,577			(95,832)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2023	01/24/2024	34,687		367.89		297,680		90,991		22,255			(206,689)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2023	01/24/2024	9,951		352.42		50,050		15,299		9,963			(34,751)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2023	01/24/2024	4,549		352.77		29,920		9,146		18,972			(20,774)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	7,708		576.53		173,668		112,794		85,432			(60,874)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2023	01/25/2028	100,000		918.52		18,660		16,109		15,820			(2,551)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2023	01/25/2030	100,000		918.52		27,390		24,717		23,860			(2,673)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	218		912.09		7,060		5,447		4,261			(1,613)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	6,750		919.43		120,280		38,601		31,693			(81,679)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/24/2025	3,048		917.60		76,160		50,052		41,425			(26,108)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	3,593		935.97		41,580		13,344		5,363			(28,236)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	219		35,937.18		121,360		38,947		0			(82,413)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	47		36,645.81		16,960		5,443					(11,517)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	33		37,894.33		5,170		1,659					(3,511)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	18		33,642.60		9,600		3,081		5,103			(6,519)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	15		34,249.99		10,650		3,418		411			(7,232)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/25/2023	01/30/2024	1,082		2,789.43		51,520		16,534		0			(34,986)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/25/2023	01/30/2024	271		2,944.68		4,200		1,348		0			(2,852)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/25/2023	01/30/2024	309		2,895.52		7,040		2,259		0			(4,781)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/25/2023	01/30/2024	309		2,559.13		15,440		4,955		3,632			(10,485)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	4,800		11,814.69		64,800		20,796		100,892			(44,004)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	600		11,814.69		8,100		2,599		12,612			(5,501)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/30/2024	600		11,814.69		5,520		1,772		6,642			(3,748)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/25/2023	01/30/2024	635		2,030.20		27,960		8,973		0			(18,987)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/25/2023	01/30/2024	370		2,156.85		5,180		1,662		0			(3,518)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	01/25/2023	01/30/2024	265		1,878.97		7,700		2,471		273			(5,229)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/24/2025	5,565		359.03		60,600		39,826		24,356			(20,774)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/30/2024	6,121		365.49		31,240		10,026		1,600			(21,214)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/30/2024	2,226		364.06		12,560		4,031		773			(8,529)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/30/2024	22,816		358.67		182,860		58,684		21,082			(124,176)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/30/2024	34,326		376.47		174,240		55,918		3,567			(118,322)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/30/2024	43,121		368.36		378,480		121,464		24,825			(257,016)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/30/2024	4,255		378.23		18,900		6,065		291			(12,835)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/26/2024	89,350		259.65		519,680		163,313		42,370			(356,367)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/24/2025	59,695		259.39		482,050		317,224		131,508			(164,826)				

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/26/2024	20,797		265.36		73,980		23,249		1,793			(50,731)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/25/2030	500,000		259.65		139,500		125,936		108,650			(13,564)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	01/26/2023	01/31/2024	3,700		0.99		113,590		36,758		116,398			(76,832)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/26/2023	01/31/2024	815		4,199.02		109,480		35,428		94,848			(74,052)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/26/2023	01/31/2024	144		4,228.24		13,320		4,310		11,737			(9,010)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/26/2023	01/31/2024	120		4,061.28		14,150		4,579		15,027			(9,571)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	250		33,881.51		173,740		56,222		142,535			(117,518)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	62		34,933.94		46,158		14,937		23,620			(31,221)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	1,954		2,628.20		130,152		42,117		64,802			(88,035)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	307		2,703.89		16,824		5,444		5,659			(11,380)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	345		2,711.72		18,693		6,049		5,983			(12,644)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/26/2023	01/31/2024	4,900		12,051.48		67,620		21,882		55,180			(45,738)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/26/2023	01/31/2024	500		12,051.48		6,900		2,233		5,631			(4,667)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/31/2024	589		11,894.81		199,794		64,653		309,702			(135,141)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/31/2024	100		12,376.86		23,688		7,665		39,180			(16,023)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	368		1,967.76		14,798		4,789		4,038			(10,009)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	420		1,973.47		13,368		4,326		3,708			(9,042)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	01/26/2023	01/31/2024	10,587		181.08		25,270		8,177		8,877			(17,093)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	5,846		358.86		63,840		42,011		28,866			(21,829)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/26/2024	6,124		365.32		30,580		9,610		1,222			(20,970)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/26/2024	2,505		363.88		13,860		4,356		686			(9,504)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/26/2024	23,106		358.50		181,770		57,122		18,505			(124,648)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/31/2024	34,313		376.61		175,450		56,775		3,613			(118,675)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/31/2024	42,820		368.15		386,560		125,090		26,471			(261,470)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/31/2024	6,239		351.93		44,000		14,238		8,284			(29,762)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/31/2024	5,388		352.28		61,560		19,921		29,917			(41,639)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/24/2025	6,912		570.34		181,080		119,164		56,224			(61,916)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/31/2024	66		12,292.50		19,712		6,379		32,546			(13,333)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	01/26/2023	01/31/2024	1,997		1,904.96		111,302		36,017		46,070			(75,285)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	255		1,958.85		8,100		2,753		8			(5,347)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	357		2,241.21		4,872		1,656		0			(3,216)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	306		2,235.32		4,404		1,497		0			(2,907)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2023	02/06/2024	612		2,084.34		31,236		10,618		2			(20,618)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2023	02/06/2024	800		12,363.10		11,120		3,780		2,134			(7,340)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2023	02/06/2024	5,700		12,363.10		79,230		26,932		15,205			(52,298)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/01/2023	02/06/2024	223		2,698.13		12,060		4,100		1			(7,960)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/01/2023	02/06/2024	185		3,037.76		3,200		1,088		0			(2,112)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/01/2023	02/06/2024	408		3,024.28		7,700		2,617		0			(5,083)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/01/2023	02/06/2024	890		2,862.55		51,360		17,459		0			(33,901)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/01/2023	02/06/2024	26		34,127.05		15,516		5,274		1,670			(10,242)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/01/2023	02/06/2024	15		37,877.27		2,445		831					(1,614)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/01/2023	02/06/2024	56		37,297.69		14,478		4,921		0			(9,557)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/01/2023	02/06/2024	241		37,093.14		72,570		24,668		0			(47,902)				

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	1,405		923.37		38,061		25,379		20,895			(12,683)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	02/06/2024	3,783		940.03		48,696		16,553		7,561			(32,143)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	01/31/2025	7,772		359.88		84,840		56,570		32,625			(28,270)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	4,997		367.45		23,760		8,077		1,023			(15,683)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	2,776		359.52		22,300		7,580		2,429			(14,720)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	21,096		360.25		161,880		55,027		16,375			(106,853)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	1,666		361.69		11,700		3,977		1,009			(7,723)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2023	02/01/2028	200,000		925.23		37,320		32,361		29,920			(4,959)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2023	02/01/2030	600,000		925.23		164,520		148,915		137,760			(15,605)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/30/2026	540		924.30		16,995		13,221		10,965			(3,773)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	02/06/2024	5,404		923.37		105,850		35,981		27,961			(69,869)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	01/31/2025	3,393		355.82		104,280		69,532		68,470			(34,748)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	46,084		378.10		229,830		78,125		4,258			(151,705)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	36,754		368.55		347,100		117,988		24,258			(229,112)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	02/06/2024	1,979		380.58		8,190		2,784		102			(5,406)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	550		2,077.26		26,664		9,143		2,080			(17,521)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	1,899		1,989.21		94,620		32,444		18,913			(62,176)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/02/2023	02/07/2024	133		13,174.43		38,760		13,290		59,310			(25,470)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/02/2023	02/07/2024	539		12,572.68		162,840		55,836		232,334			(107,004)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	02/02/2023	02/07/2024	700		12,803.14		9,590		3,288		1,434			(6,302)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	02/02/2023	02/07/2024	5,700		12,803.14		78,090		26,776		11,679			(51,314)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	183		2,707.52		15,855		5,436		4,241			(10,419)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	550		2,830.22		31,995		10,971		3,762			(21,024)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	1,980		2,707.52		131,112		44,957		38,773			(86,155)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	26		35,960.96		18,648		6,394		5,025			(12,254)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	56		35,313.93		48,754		16,717		19,311			(32,037)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	02/07/2024	229		34,053.94		173,004		59,321		133,628			(113,683)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/02/2023	02/07/2024	12,929		176.47		37,950		13,013		20,492			(24,937)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	02/07/2024	69,661		260.21		444,080		152,269		30,247			(291,811)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	01/31/2025	52,820		260.74		436,080		291,224		102,619			(144,856)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	02/07/2024	25,262		264.92		109,560		37,567		2,885			(71,993)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	02/01/2030	1,100,000		261.26		308,440		279,304		233,530			(29,136)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/02/2023	02/07/2024	3,100		0.97		132,060		45,282		115,651			(86,778)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/02/2023	02/07/2024	967		4,232.63		119,310		40,910		94,752			(78,400)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/02/2023	02/07/2024	118		4,321.70		11,300		3,875		7,648			(7,425)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/07/2024	21,080		360.16		166,227		56,997		13,673			(109,230)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/07/2024	4,993		367.38		24,521		8,408		733			(16,113)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/07/2024	2,496		359.80		20,120		6,899		1,730			(13,221)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	8,044		360.16		87,162		58,209		36,658			(28,953)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/07/2024	1,664		361.61		12,004		4,116		822			(7,888)				

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/02/2023	02/07/2024	46,123		377.78		228,200		78,247		4,811			(149,953)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/02/2023	02/07/2024	37,068		368.24		119,482		26,563		(228,978)							
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/02/2023	02/07/2024	6,508		355.16		46,000		15,773		9,130			(30,227)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	02/02/2023	02/07/2024	5,942		352.69		78,750		27,002		34,790			(51,748)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/02/2023	01/31/2025	8,231		574.11		204,680		136,690		65,948			(67,990)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	262		36,325.44		108,580		39,159		13			(69,421)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	74		37,343.91		14,250		5,139		0			(9,111)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	18		38,158.68		1,800		649					(1,151)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	27		33,745.31		11,070		3,992		6,279			(7,078)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	21		34,016.90		11,410		4,115		2,440			(7,295)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	600		12,495.38		7,620		2,748		11,500			(4,872)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	3,000		12,495.38		43,200		15,580		67,861			(27,620)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	500		12,495.38		4,100		1,479		5,149			(2,621)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	515		2,142.68		15,700		5,662		0			(10,038)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	463		2,222.33		6,840		2,467		0			(4,373)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	257		2,088.29		12,100		4,364		0			(7,736)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	257		1,930.94		8,300		2,993		28			(5,307)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/13/2024	3,043		932.24		42,560		15,349		10,259			(27,211)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/13/2024	4,672		918.43		91,590		33,032		32,199			(58,558)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	3,695		919.35		93,840		63,553		59,852			(30,287)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2023	02/08/2030	100,000		920.28		27,100		24,610		23,620			(2,490)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/13/2024	19,901		355.68		159,281		57,444		29,470			(101,837)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/13/2024	2,242		361.75		11,910		4,295		1,180			(7,614)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/13/2024	5,606		363.53		26,114		9,418		2,093			(16,696)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/13/2024	1,682		355.68		13,460		4,854		2,490			(8,606)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	10,091		357.11		103,626		70,180		55,942			(33,446)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/13/2024	36,913		376.48		197,600		71,264		6,131			(126,336)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/13/2024	51,394		370.84		403,630		145,568		26,257			(258,062)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/13/2024	3,975		383.87		11,900		4,292		123			(7,608)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	1,388		2,865.32		69,190		24,953		0			(44,237)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	413		3,014.59		6,490		2,341		0			(4,149)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/08/2023	02/13/2024	188		2,966.61		4,400		1,587		0			(2,813)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	3,123		352.18		105,160		71,219		72,664			(33,941)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/14/2024	92,747		257.43		547,310		199,005		84,326			(348,305)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/14/2024	26,776		264.39		85,560		31,110		4,110			(54,450)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/07/2025	60,150		256.91		492,900		334,332		174,482			(158,568)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/09/2028	900,000		257.69		169,830		148,072		130,770			(21,758)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/08/2030	100,000		257.69		27,690		25,157		22,810			(2,533)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/09/2023	02/14/2024	3,400		1.00		97,240		35,357		90,989			(61,883)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/09/2023	02/14/2024	900		1.00		32,760		11,912		30,792			(20,848)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	02/09/2023	02/14/2024	753		4,186.38		85,440		31,067		75,014			(54,373)				

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/09/2023	02/14/2024	261		34,070.57		224,400		81,593		171,268			(142,807)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/09/2023	02/14/2024	62		35,283.77		38,850		14,126		19,502			(24,724)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	2,089		2,632.64		152,790		55,555		77,044			(97,235)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	342		2,722.14		15,660		5,694		5,503			(9,966)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/09/2023	02/14/2024	600		12,381.17		7,800		2,836		9,243			(4,964)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/09/2023	02/14/2024	3,100		12,381.17		45,570		16,570		54,787			(29,000)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	363		12,331.64		113,805		41,380		172,779			(72,425)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	48		12,084.02		17,280		6,283		25,544			(10,997)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	57		12,888.79		19,838		7,213		32,691			(12,625)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	2,088		1,930.66		99,760		36,273		39,014			(63,487)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	365		1,932.57		11,109		4,039		4,743			(7,070)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	418		2,005.35		21,648		7,871		4,361			(13,777)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	02/09/2023	02/14/2024	16,182		172.51		58,240		21,176		44,902			(37,064)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/07/2025	9,838		356.12		100,450		68,135		44,899			(32,315)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/14/2024	5,622		362.52		27,000		9,817		2,719			(17,183)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/14/2024	1,968		360.75		10,710		3,894		1,290			(6,816)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/14/2024	19,957		354.70		161,170		58,602		33,356			(102,568)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/14/2024	1,686		354.70		13,620		4,952		2,819			(8,668)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/14/2024	36,746		375.63		196,080		71,296		9,164			(124,784)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/14/2024	51,558		370.01		387,340		140,839		35,668			(246,501)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/14/2024	5,412		350.35		58,900		21,416		36,304			(37,484)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	6,969		574.42		137,160		93,035		62,459			(44,125)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/14/2024	7,121		348.60		50,750		18,453		16,152			(32,297)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/09/2023	02/14/2024	190		2,664.23		15,950		5,800		6,544			(10,150)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2023	02/15/2028	200,000		919.17		36,760		32,182		31,520			(4,578)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2023	02/15/2030	400,000		919.17		107,440		97,889		95,080			(9,551)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	5,984		918.25		112,200		42,978		35,561			(69,222)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/14/2025	5,005		920.08		120,520		82,882		66,292			(37,638)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	3,373		935.71		40,920		15,674		6,918			(25,246)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	176		36,039.22		103,800		39,760		21			(64,040)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	35		36,926.55		11,400		4,367					(7,033)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	18		38,121.03		2,460		942					(1,518)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	18		34,025.66		13,620		5,217		2,310			(8,403)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	15		34,025.66		9,150		3,505		1,905			(5,645)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	1,004		2,876.72		53,730		20,581		0			(33,149)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	186		2,852.53		11,650		4,463		0			(7,188)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	186		2,989.64		4,450		1,705		0			(2,745)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	223		2,669.71		10,620		4,068		32			(6,552)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/15/2023	02/21/2024	260		2,637.44		12,600		4,826		181			(7,774)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	02/15/2023	02/21/2024	6,600		12,687.89		88,440		33,877		38,660			(54,563)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	02/15/2023	02/21/2024	800		12,687.89		10,720		4,106		4,684			(6,614)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	561		2,088.43		29,150		11,166		6			(17,984)				

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RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/21/2024	306		2,137.45		10,860		4,160		2			(6,700)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2023	02/14/2025	10,153		354.59		105,919		72,841		65,713			(33,078)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	7,614		362.03		33,801		12,947		4,200			(20,854)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	3,384		356.71		22,004		8,429		4,557			(13,576)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	23,125		354.59		173,053		66,287		42,745			(106,765)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2023	02/21/2024	1,410		354.59		10,552		4,042		2,606			(6,510)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/15/2023	02/21/2024	32,879		377.50		174,000		66,650		5,086			(107,350)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/15/2023	02/21/2024	29,478		370.09		256,880		98,397		18,553			(158,483)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/15/2023	02/21/2024	3,118		375.03		19,690		7,542		785			(12,148)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/22/2024	62,707		258.28		317,170		122,427		50,686			(194,743)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/14/2025	66,213		258.03		479,400		330,197		174,351			(149,203)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/22/2024	26,485		263.16		86,360		33,335		6,261			(53,025)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/16/2028	1,500,000		256.74		280,800		245,996		200,550			(34,804)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/15/2030	1,100,000		256.74		301,400		274,725		237,380			(26,675)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	02/16/2023	02/22/2024	3,500		1.01		92,050		35,531		72,658			(56,519)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	02/16/2023	02/22/2024	745		4,305.83		93,440		36,068		60,015			(57,372)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	02/16/2023	02/22/2024	140		4,353.10		8,460		3,266		5,648			(5,194)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/16/2023	02/22/2024	14,056		171.60		34,512		13,322		31,826			(21,190)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/16/2023	02/22/2024	267		34,134.90		237,600		91,713		179,557			(145,887)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/16/2023	02/22/2024	50		34,505.57		37,570		14,502		25,908			(23,068)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/16/2023	02/22/2024	18		34,572.96		16,440		6,346		10,388			(10,094)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/16/2023	02/22/2024	1,760		2,728.95		118,205		45,627		36,507			(72,578)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/16/2023	02/22/2024	375		2,734.29		21,370		8,249		6,712			(13,121)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2023	02/22/2024	6,500		12,442.48		87,100		33,621		121,255			(53,479)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2023	02/22/2024	800		12,442.48		10,720		4,138		14,924			(6,582)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/22/2024	402		12,716.21		106,200		40,993		163,488			(65,207)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/22/2024	80		12,877.96		27,540		10,630		44,064			(16,910)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/16/2023	02/22/2024	1,751		1,986.88		67,286		25,972		18,616			(41,314)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/16/2023	02/22/2024	515		1,971.34		20,290		7,832		6,320			(12,458)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2023	02/14/2025	10,167		354.43		102,600		70,668		61,182			(31,932)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2023	02/22/2024	7,625		361.51		35,100		13,549		4,682			(21,551)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2023	02/22/2024	3,671		356.20		24,180		9,333		5,395			(14,847)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2023	02/22/2024	22,876		354.08		172,530		66,596		45,798			(105,934)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/16/2023	02/22/2024	1,412		354.08		10,650		4,111		2,827			(6,539)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/16/2023	02/22/2024	32,659		376.76		174,800		67,473		5,980			(107,327)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/16/2023	02/22/2024	29,535		369.37		260,000		100,360		21,540			(159,640)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/16/2023	02/22/2024	6,816		352.82		41,040		15,841		10,066			(25,199)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/16/2023	02/22/2024	6,248		352.82		70,620		27,259		37,047			(43,361)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/14/2025	9,252		575.32		239,184		164,743		83,445			(74,441)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2023	02/23/2028	100,000		910.82		18,400		16,196		16,860			(2,204)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2023	02/22/2030	400,000		910.82		108,000		98,763		99,560			(9,237)				

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/28/2024	8,674		911.73		154,840		62,717		85,768			(92,123)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/21/2025	4,501		913.55		104,140		72,819		83,941			(31,321)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/28/2024	7,576		920.83		107,640		43,599		50,417			(64,041)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	259		35,275.76		148,780		60,263		472			(88,517)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	54		36,402.99		14,760		5,978		8			(8,782)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	15		37,729.14		1,500		608		0			(892)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	21		32,954.98		12,950		5,245		15,650			(7,705)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	7,100		12,180.14		90,880		36,811		153,274			(54,069)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	1,200		12,180.14		15,360		6,222		25,905			(9,139)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	500		12,180.14		4,100		1,661		5,813			(2,439)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	472		2,089.36		17,010		6,890		1			(10,120)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	472		2,161.86		9,000		3,645		0			(5,355)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	472		2,150.42		9,990		4,046		0			(5,944)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	314		1,951.97		8,640		3,500		29			(5,140)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	262		1,951.97		7,600		3,078		25			(4,522)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/21/2025	11,077		352.42		110,370		77,176		74,839			(33,194)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	6,817		358.75		32,400		13,123		7,203			(19,277)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	4,545		353.12		31,680		12,832		10,856			(18,848)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	26,699		353.47		181,420		73,483		60,869			(107,937)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	1,704		351.36		13,260		5,371		5,097			(7,889)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/28/2024	50,277		377.04		265,500		107,540		11,342			(157,960)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/28/2024	77,262		369.30		682,720		276,533		70,022			(406,187)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/28/2024	1,420		373.52		9,600		3,888		622			(5,712)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	1,261		2,867.65		48,510		19,649		0			(28,861)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	420		2,953.99		8,690		3,520		0			(5,170)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	02/23/2023	02/28/2024	229		2,933.06		5,520		2,236		0			(3,284)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/28/2024	116,744		255.16		623,700		253,464		183,475			(370,236)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/28/2024	33,805		261.01		106,640		43,337		15,459			(63,303)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/24/2025	70,754		254.91		529,200		371,267		256,922			(157,933)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/24/2028	2,600,000		254.40		485,160		427,339		415,740			(57,821)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/22/2030	1,500,000		254.40		409,350		374,500		363,900			(34,850)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/28/2024	3,100		0.99		105,400		42,833		111,401			(62,567)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/28/2024	1,000		1.02		13,800		5,608		13,725			(8,192)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	1,173		4,178.82		148,960		60,536		140,068			(88,424)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	120		4,224.78		9,700		3,942		9,090			(5,758)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	120		4,308.36		11,350		4,613		8,960			(6,737)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	02/24/2023	02/28/2024	13,662		168.35		28,520		11,590		31,872			(16,930)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	326		33,309.17		240,322		97,664		246,448			(142,658)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	67		34,129.59		45,650		18,552		40,843			(27,098)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	27		33,670.15		29,691		12,066		26,901			(17,625)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	2,499		2,639.69		160,875		65,378		88,057			(95,497)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	385		2,660.49		23,610		9,595		11,960			(14,015)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	269		2,754.12		17,815		7,240		5,350			(10,575)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/24/2023	02/28/2024	7,100		11,969.65		89,460		36,355		148,889			(53,105)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	02/24/2023	02/28/2024	1,200		11,969.65		15,120		6,145		25,164			(8,975)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/24/2023	02/28/2024	543		12,197.07		157,300		63,925		254,705			(93,375)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/24/2023	02/28/2024	142		12,604.04		36,550		14,853		63,205			(21,697)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/24/2023	02/28/2024	58		12,627.98		19,950		8,107		35,097			(11,843)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	2,380		1,922.62		115,290		46,853		53,290			(68,438)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	582		1,992.57		19,052		7,743		5,989			(11,309)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	317		2,013.36		12,726		5,172		3,191			(7,554)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2025	11,116		351.53		111,665		78,340		86,054			(33,325)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/28/2024	6,556		357.49		30,737		12,491		8,428			(18,246)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/28/2024	4,276		351.88		29,757		12,093		11,989			(17,664)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/28/2024	26,509		352.23		180,243		73,249		71,096			(106,995)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/28/2024	1,425		350.12		11,116		4,517		4,952			(6,598)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	50,341		376.56		270,810		110,054		14,624			(160,756)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	77,361		368.82		696,320		282,976		66,105			(413,344)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	8,817		351.24		70,990		28,850		22,982			(42,141)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2023	02/28/2024	5,688		351.60		50,600		20,563		32,945			(30,037)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/24/2023	02/24/2025	11,987		576.18		303,180		212,700		93,411			(90,480)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	263		1,868.05		8,850		3,753		1,075			(5,097)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	369		2,130.04		8,610		3,651		0			(4,959)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	632		2,042.71		30,600		12,977		7			(17,623)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	800		11,938.57		10,480		4,444		8,672			(6,036)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	4,400		11,938.57		65,120		27,617		58,437			(37,503)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	40		32,531.19		24,440		10,365		35,059			(14,075)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	21		32,367.88		11,270		4,780		16,245			(6,491)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	18		36,483.27		3,120		1,323		4			(1,797)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	67		35,242.12		28,160		11,942		205			(16,218)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	208		34,686.87		124,440		52,774		4,439			(71,666)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	4,422		906.36		102,400		72,548		96,361			(29,852)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/06/2024	2,764		882.85		81,250		34,457		73,966			(46,793)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	230		2,578.58		11,400		4,835		2,170			(6,565)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	230		2,594.22		11,400		4,835		1,384			(6,565)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	499		2,909.70		12,090		5,127		0			(6,963)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/01/2023	03/06/2024	882		2,724.58		73,370		31,115		29			(42,255)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	4,867		374.10		27,370		11,607		1,875			(15,763)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	36,931		365.71		344,430		146,069		60,419			(198,361)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	34,927		373.05		209,840		88,991		16,409			(120,849)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	02/28/2025	4,008		364.66		93,100		65,959		63,067			(27,141)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/06/2024	7,075		904.56		128,000		54,283		94,848			(73,717)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/01/2023	03/01/2030	400,000		904.56		106,440		97,607		102,880			(8,833)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	02/28/2025	8,544		351.14		86,400		61,213		55,308			(25,187)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	4,841		358.16		22,270		9,444		5,726			(12,826)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	2,278		352.89		15,120		6,412		5,500			(8,708)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	24,492		349.73		198,660		84,249		86,659			(114,411)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	03/06/2024	2,563		351.49		18,630		7,901		7,367			(10,729)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	420		1,976.86		22,416		9,531		7,267			(12,885)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	2,050		1,929.29		107,913		45,884		47,525			(62,029)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	133		12,478.48		41,728		17,742		70,195			(23,986)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	540		12,261.67		165,945		70,559		263,202			(95,386)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	03/06/2024	900		12,044.87		11,970		5,090		17,552			(6,880)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	03/06/2024	4,300		12,044.87		64,070		27,242		96,080			(36,828)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	420		2,692.86		26,400		11,225		12,522			(15,175)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	2,329		2,658.81		147,742		62,819		78,396			(84,923)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	73		33,762.65		65,208		27,726		60,126			(37,482)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/06/2024	309		33,531.62		233,886		99,447		225,515			(134,439)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/02/2023	03/06/2024	7,032		171.68		17,052		7,250		14,339			(9,802)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	03/06/2024	103,708		254.61		539,150		229,243		188,178			(309,907)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	02/28/2025	63,487		254.61		457,240		324,379		236,431			(132,861)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	03/06/2024	26,026		261.20		73,920		31,430		11,844			(42,490)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	03/02/2028	700,000		253.59		129,920		114,894		114,590			(15,026)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	03/01/2030	500,000		253.59		135,550		124,350		123,450			(11,200)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/02/2023	03/06/2024	3,800		1.01		108,300		46,048		106,353			(62,252)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/02/2023	03/06/2024	600		1.01		14,400		6,123		14,666			(8,277)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	03/02/2023	03/06/2024	896		4,308.43		100,700		42,817		73,353			(57,883)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/02/2023	02/28/2025	8,836		350.83		89,900		63,778		66,044			(26,122)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/02/2023	03/06/2024	4,846		357.84		22,610		9,614		6,286			(12,996)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/02/2023	03/06/2024	2,280		352.58		15,280		6,497		6,086			(8,783)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/02/2023	03/06/2024	24,798		349.42		201,840		85,821		96,359			(116,019)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2023	03/06/2024	35,112		374.13		209,100		88,908		13,441			(120,192)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2023	03/06/2024	36,825		367.12		336,690		143,158		48,542			(193,532)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2023	03/06/2024	7,993		349.95		91,840		39,050		34,854			(52,790)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2023	03/06/2024	5,424		351.01		47,120		20,035		32,665			(27,085)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	6,421		560.19		196,680		139,531		89,361			(57,149)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2030	100,000		904.45		26,580		24,446		25,700			(2,134)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/13/2024	3,096		908.97		47,320		20,951		33,094			(26,369)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/07/2025	5,086		904.45		119,600		85,864		105,323			(33,736)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/13/2024	2,543		908.06		39,790		17,617		28,250			(22,173)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/08/2023	03/13/2024	265		35,159.88		137,460		60,861		1,111			(76,599)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/08/2023	03/13/2024	79		35,159.88		41,080		18,188		332			(22,892)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/08/2023	03/13/2024	37		33,060.78		17,040		7,545		22,278			(9,496)				

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/08/2023	03/13/2024	15		32,634.40		11,650		5,158		15,756			(6,492)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/08/2023	03/13/2024	1,469		2,775.23		77,520		34,322		10			(43,198)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/08/2023	03/13/2024	464		2,826.96		17,160		7,598		0			(9,562)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/08/2023	03/13/2024	309		2,948.53		4,240		1,877		0			(2,363)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/08/2023	03/13/2024	193		2,591.60		7,450		3,299		1,363			(4,152)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/08/2023	03/13/2024	5,400		12,215.33		73,440		32,516		153,489			(40,924)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/08/2023	03/13/2024	1,000		12,215.33		10,700		4,737		21,094			(5,963)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	03/08/2023	03/13/2024	798		2,014.80		37,905		16,783		26			(21,122)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	03/08/2023	03/13/2024	532		2,063.66		17,140		7,589		6			(9,551)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	03/08/2023	03/13/2024	319		2,150.12		4,638		2,053		0			(2,585)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	03/08/2023	03/13/2024	266		1,862.56		9,685		4,288		1,464			(5,397)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/08/2023	03/07/2025	10,267		350.63		105,840		75,985		78,775			(29,855)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/08/2023	03/13/2024	3,422		357.64		15,720		6,960		5,492			(8,760)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/08/2023	03/13/2024	4,563		352.38		30,400		13,460		13,885			(16,940)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/08/2023	03/13/2024	22,531		352.38		150,100		66,457		68,557			(83,643)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	1,716		363.55		42,960		30,842		28,992			(12,118)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/13/2024	35,472		374.38		209,560		92,783		22,316			(116,777)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/13/2024	50,348		367.04		462,880		204,941		91,658			(257,939)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/13/2024	3,147		377.88		14,740		6,526		1,118			(8,214)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/13/2024	83,191		252.87		500,070		221,985		207,404			(278,085)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/13/2024	28,388		258.19		108,000		47,942		27,374			(60,058)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/07/2025	33,513		254.39		244,800		175,984		130,121			(68,816)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/09/2028	1,600,000		253.63		296,800		263,591		261,280			(33,209)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/08/2030	600,000		253.63		162,780		149,767		147,360			(13,013)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	2,500		1.00		84,750		37,621		92,997			(47,129)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	723		4,307.55		94,550		41,971		66,334			(52,579)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	303		4,303.26		28,730		12,753		21,838			(15,977)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	03/09/2023	03/13/2024	8,226		167.47		32,340		14,356		33,569			(17,984)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	03/09/2023	03/13/2024	285		32,061.33		220,800		98,015		265,745			(122,785)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	03/09/2023	03/13/2024	74		32,803.19		45,600		20,242		53,556			(25,358)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	03/09/2023	03/13/2024	19		33,609.56		13,980		6,206		15,052			(7,774)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	1,902		2,549.27		99,360		44,107		83,405			(55,253)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	515		2,584.60		23,270		10,330		18,281			(12,940)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	357		2,647.70		22,230		9,868		14,395			(12,362)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	5,300		11,995.88		69,960		31,056		150,825			(38,904)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	900		11,995.88		9,000		3,995		20,387			(5,005)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	600		11,995.88		176,616		78,401		271,301			(98,215)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	158		12,187.81		43,719		19,407		69,034			(24,312)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/09/2023	03/13/2024	42		12,283.78		13,010		5,775		20,968			(7,235)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	2,299		1,848.50		106,932		47,468		80,469			(59,464)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	602		1,886.86		27,720		12,305		18,090			(15,415)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	328		1,905.12		16,386		7,274		9,718			(9,112)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	22,514		352.64		150,890		66,981		61,964			(83,909)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	3,420		357.90		15,960		7,085		4,664			(8,875)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/13/2024	4,560		352.64		30,560		13,566		12,550			(16,994)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	35,622		372.81		203,360		90,273		28,619			(113,087)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	50,847		365.50		453,120		201,143		112,749			(251,977)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	2,873		346.01		28,700		12,740		12,214			(15,960)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/09/2023	03/07/2025	10,545		350.89		107,300		77,137		79,017			(30,163)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/13/2024	9,480		348.10		121,770		54,055		87,802			(67,715)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	7,080		555.77		208,080		149,587		111,744			(58,493)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/15/2023	03/15/2028	200,000		913.02		37,360		33,300		33,100			(4,060)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/15/2023	03/15/2030	300,000		913.02		81,990		75,627		73,650			(6,363)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	8,872		911.19		169,290		78,113		98,148			(91,177)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	3,614		918.49		57,750		26,647		30,060			(31,103)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/14/2025	3,833		915.75		89,950		65,427		68,610			(24,523)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/20/2024	260		32,990.17		264,770		122,169		258,887			(142,601)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/20/2024	85		33,755.16		57,780		26,661		34,496			(31,119)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/20/2024	31		36,305.13		4,200		1,938		18			(2,262)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/20/2024	35		31,555.82		18,480		8,527		26,940			(9,953)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/20/2024	25		32,288.93		16,080		7,420		26,127			(8,660)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,961		2,524.26		166,850		76,987		76,134			(89,863)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	501		2,548.23		37,680		17,386		12,901			(20,294)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	209		2,399.60		7,300		3,368		10,973			(3,932)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	5,200		12,251.32		64,480		29,752		86,142			(34,728)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/15/2023	03/20/2024	1,260		1,862.92		76,340		35,224		9,847			(41,116)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/15/2023	03/20/2024	687		1,934.50		25,080		11,572		364			(13,508)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/15/2023	03/20/2024	286		1,941.49		9,900		4,568		115			(5,332)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/15/2023	03/20/2024	401		1,807.05		8,190		3,779		8,421			(4,411)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	2,801		363.75		13,900		6,414		1,655			(7,486)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	10,645		358.75		73,720		34,016		13,606			(39,704)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	24,092		355.54		202,960		93,649		47,863			(109,311)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,681		354.11		15,420		7,115		4,008			(8,305)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/14/2025	12,326		355.89		138,160		100,494		70,419			(37,666)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	03/15/2023	03/14/2025	1,434		361.22		28,450		20,694		26,682			(7,756)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/15/2023	03/20/2024	46,462		371.68		220,320		101,659		38,076			(118,661)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/15/2023	03/20/2024	30,114		362.61		256,200		118,215		91,036			(137,985)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/15/2023	03/20/2024	4,589		370.63		23,360		10,779		4,461			(12,581)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/15/2023	03/20/2024	1,721		381.09		3,960		1,827		251			(2,133)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/15/2023	03/20/2024	1,200		12,251.32		14,880		6,866		19,879			(8,014)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	03/16/2023	03/20/2024	4,200		1.01		118,020		54,599		135,601			(63,421)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	03/16/2023	03/20/2024	900		1.03		21,330		9,868		23,601			(11,462)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	03/16/2023	03/20/2024	947		4,125.21		104,130		48,173		114,475			(55,957)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	03/16/2023	03/20/2024	121		4,269.30		8,550		3,955		8,312			(4,595)				

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	03/16/2023	03/20/2024	285		32,311.04		205,160		94,912		251,126			(110,248)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	03/16/2023	03/20/2024	71		33,246.19		46,000		21,281		53,438			(24,719)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	03/16/2023	03/20/2024	5,300		12,581.39		69,430		32,120		86,003			(37,310)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	03/16/2023	03/20/2024	1,100		12,581.39		14,410		6,666		17,850			(7,744)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/16/2023	03/20/2024	556		12,606.55		183,610		84,942		266,698			(98,668)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/16/2023	03/20/2024	79		12,845.59		20,820		9,632		30,888			(11,188)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/20/2024	2,597		1,806.66		115,782		53,563		108,522			(62,219)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/20/2024	734		1,831.45		31,915		14,765		28,242			(17,150)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/16/2023	03/20/2024	7,840		181.24		18,788		8,692		8,756			(10,096)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/20/2024	101,425		256.60		574,600		265,823		138,363			(308,777)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/14/2025	62,025		256.09		497,670		362,478		205,061			(135,192)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/20/2024	26,917		262.50		90,390		41,816		10,538			(48,574)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/16/2028	2,400,000		256.34		457,200		407,766		363,120			(49,434)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/15/2030	1,500,000		256.34		419,550		387,140		349,800			(32,410)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	2,523		363.16		12,600		5,829		1,995			(6,771)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	10,652		358.16		74,480		34,456		16,802			(40,024)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	24,107		354.95		205,540		95,087		56,534			(110,453)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	1,402		353.52		13,000		6,014		3,875			(6,986)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/14/2025	12,054		355.31		137,600		100,221		71,680			(37,379)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	46,022		372.91		231,840		107,254		34,227			(124,586)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	30,015		363.82		278,250		128,725		80,100			(149,525)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	6,575		349.13		48,760		22,557		20,862			(26,203)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/20/2024	2,859		351.22		19,500		9,021		15,731			(10,479)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/14/2025	6,638		564.98		152,660		111,190		76,144			(41,470)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	03/16/2023	03/20/2024	2,592		2,449.70		156,240		72,280		166,521			(83,960)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	03/16/2023	03/20/2024	535		2,508.02		29,380		13,592		29,604			(15,788)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/22/2023	03/22/2030	300,000		914.65		81,900		75,765		72,990			(6,135)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	14,322		910.07		293,440		140,875		167,519			(152,565)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/21/2025	5,467		909.16		149,000		109,786		114,467			(39,214)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	5,357		925.62		74,970		35,992		33,746			(38,978)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	325		33,823.79		206,960		99,357		132,297			(107,603)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	128		34,528.45		52,070		24,998		12,140			(27,072)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	22		35,265.15		5,250		2,520		233			(2,730)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	34		31,966.04		19,360		9,294		30,027			(10,066)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	16		31,869.95		10,000		4,801		15,493			(5,199)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	1,418		2,524.25		112,200		53,865		60,301			(58,335)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	667		2,651.30		24,800		11,906		1,666			(12,894)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	334		2,608.15		16,320		7,835		2,737			(8,485)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	209		2,394.80		9,050		4,345		13,408			(4,705)				

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

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	250		2,445.14		10,800		5,185		15,811			(5,615)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	6,200		12,567.15		82,460		39,587		97,279			(42,873)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	1,000		12,567.15		11,700		5,617		12,962			(6,083)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/22/2023	03/27/2024	1,158		1,853.45		56,000		26,884		14,020			(29,116)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/22/2023	03/27/2024	984		1,943.27		22,780		10,936		479			(11,844)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/22/2023	03/27/2024	405		1,946.73		9,100		4,369		172			(4,731)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/22/2023	03/27/2024	289		1,715.26		9,300		4,465		14,128			(4,835)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/21/2025	9,217		357.33		100,980		74,404		48,910			(26,576)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	9,217		361.63		56,760		27,249		8,194			(29,511)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	29,046		357.33		234,000		112,339		47,694			(121,661)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/22/2023	03/27/2024	2,234		356.97		18,400		8,833		3,848			(9,567)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	03/22/2023	03/21/2025	1,438		376.87		16,200		11,937		13,696			(4,263)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/22/2023	03/27/2024	42,569		372.35		201,280		96,630		36,073			(104,650)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/22/2023	03/27/2024	46,596		364.70		361,260		173,434		118,987			(187,826)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/22/2023	03/27/2024	5,465		372.00		26,600		12,770		4,901			(13,830)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/27/2024	140,146		257.07		844,740		406,604		179,850			(438,136)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	58,233		257.07		475,500		350,829		179,799			(124,671)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/27/2024	35,328		263.76		119,210		57,380		11,160			(61,830)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/23/2028	400,000		257.58		76,080		68,140		58,760			(7,940)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/22/2030	500,000		257.58		139,600		129,192		114,500			(10,408)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	03/23/2023	03/27/2024	2,900		0.98		91,060		43,831		107,292			(47,229)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	03/23/2023	03/27/2024	879		4,207.14		95,460		45,948		90,223			(49,512)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	296		32,458.40		217,075		104,486		260,276			(112,589)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	106		33,196.82		78,030		37,559		92,963			(40,471)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	22		32,715.24		15,883		7,645		19,286			(8,238)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	6,300		12,729.23		77,490		37,299		101,456			(40,191)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	1,000		12,729.23		10,800		5,198		13,313			(5,602)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/27/2024	487		12,525.56		134,230		64,610		186,199			(69,620)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/27/2024	126		13,238.39		35,328		17,005		52,949			(18,323)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/23/2023	03/27/2024	1,802		1,718.57		61,690		29,694		71,090			(31,996)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/23/2023	03/27/2024	465		1,770.17		13,392		6,446		14,890			(6,946)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/23/2023	03/27/2024	291		1,837.27		7,935		3,819		8,080			(4,116)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/23/2023	03/27/2024	4,307		183.88		11,376		5,476		3,781			(5,900)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	1,760		2,350.68		88,746		42,717		101,171			(46,029)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	503		2,481.93		27,192		13,089		32,697			(14,103)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/27/2024	335		2,508.19		11,240		5,410		13,488			(5,830)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	9,163		359.05		104,940		77,426		36,234			(27,514)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/27/2024	9,163		363.74		54,450		26,209		5,865			(28,241)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/27/2024	28,878		359.41		223,600		107,627		35,528			(115,973)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/23/2023	03/27/2024	42,374		372.23		167,580		80,662		39,493			(86,918)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/23/2023	03/27/2024	46,698		364.60		327,240		157,513		122,008			(169,727)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/23/2023	03/27/2024	7,206		346.21		52,000		25,030		29,084			(26,971)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	03/23/2023	03/27/2024	4,324		348.64		45,600		21,949		38,567			(23,651)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2023	03/21/2025	6,533		552.09		157,080		115,895		105,792			(41,185)				

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/29/2023	03/29/2028	100,000		918.30		18,650		16,764		15,900			(1,886)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/29/2023	03/29/2030	200,000		918.30		54,600		50,657		47,740			(3,943)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	04/03/2024	11,652		919.21		214,096		106,779		99,519			(107,317)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	5,009		919.21		122,894		91,712		87,049			(31,182)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	04/03/2024	5,880		930.23		82,069		40,931		31,767			(41,138)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/29/2023	04/03/2024	251		34,615.22		155,800		77,704		23,787			(78,096)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/29/2023	04/03/2024	58		35,564.03		19,760		9,855		392			(9,905)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/29/2023	04/03/2024	28		32,783.03		16,290		8,125		22,333			(8,165)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/29/2023	04/03/2024	15		32,783.03		9,050		4,514		12,407			(4,536)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/29/2023	04/03/2024	1,503		2,632.32		93,240		46,503		8,372			(46,737)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/29/2023	04/03/2024	487		2,728.36		16,200		8,080		160			(8,120)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	03/29/2023	04/03/2024	203		2,775.14		4,750		2,369		14			(2,381)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2023	04/03/2024	5,200		12,846.03		53,040		26,453		26,414			(26,587)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2023	04/03/2024	1,200		12,846.03		15,600		7,780		10,556			(7,820)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/29/2023	04/03/2024	1,072		1,925.72		42,560		21,227		1,632			(21,333)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/29/2023	04/03/2024	564		1,966.47		16,000		7,980		207			(8,020)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	03/29/2023	04/03/2024	339		1,762.74		11,100		5,536		13,649			(5,564)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	03/28/2025	12,247		359.26		132,440		98,836		59,018			(33,604)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	04/03/2024	5,010		368.60		20,340		10,144		2,002			(10,196)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	04/03/2024	5,289		363.57		30,780		15,351		4,466			(15,429)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	04/03/2024	26,165		359.26		201,160		100,327		39,334			(100,833)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	04/03/2024	2,227		359.26		17,120		8,538		3,348			(8,582)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/29/2023	04/03/2024	41,532		376.85		186,880		93,205		18,735			(93,675)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/29/2023	04/03/2024	47,505		368.76		362,390		180,740		76,897			(181,650)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/29/2023	04/03/2024	4,267		377.90		17,700		8,828		1,596			(8,872)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	04/03/2024	92,252		257.21		568,820		284,439		123,756			(284,381)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	04/03/2024	32,172		263.14		119,520		59,766		13,384			(59,754)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/28/2025	59,693		257.98		471,240		352,144		169,324			(119,096)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/30/2028	1,800,000		257.98		341,460		307,112		259,020			(34,348)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/29/2030	300,000		257.98		83,490		77,490		68,130			(6,000)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/30/2023	04/03/2024	3,600		1.00		105,480		52,745		112,590			(52,735)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/30/2023	04/03/2024	1,200		1.00		45,000		22,502		47,765			(22,498)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/30/2023	04/03/2024	840		4,195.42		104,760		52,385		92,024			(52,375)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/30/2023	04/03/2024	210		4,251.13		15,660		7,831		13,463			(7,829)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	03/30/2023	04/03/2024	117		4,306.84		10,150		5,076		7,984			(5,074)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/30/2023	04/03/2024	256		33,351.91		237,804		118,914		252,441			(118,890)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/30/2023	04/03/2024	94		33,779.08		69,905		34,956		69,978			(34,949)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	04/03/2024	2,187		2,483.61		141,048		70,531		138,108			(70,517)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	04/03/2024	648		2,560.14		33,936		16,970		33,067			(16,966)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	1,100		12,963.14		14,190		7,096		10,480			(7,094)				

SCHEDULE DB - PART A - SECTION 1

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	5,100		12,963.14		49,980		24,993		28,642			(24,987)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	471		12,963.14		77,203		212,435		(77,188)							
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	116		13,559.44		33,900		16,952		49,306			(16,948)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	46		13,715.00		14,310		7,156		21,236			(7,154)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	2,262		1,787.83		96,920		48,465		96,028			(48,455)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	04/03/2024	622		1,819.66		19,426		9,714		18,536			(9,712)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	03/30/2023	04/03/2024	9,773		183.81		20,520		10,261		8,284			(10,259)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/30/2023	03/28/2025	11,946		359.58		129,860		97,041		56,311			(32,819)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	4,723		369.29		19,720		9,861		1,274			(9,859)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	5,279		363.89		31,920		15,962		3,512			(15,958)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	25,838		359.58		204,600		102,310		32,599			(102,290)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	03/30/2023	04/03/2024	1,945		359.94		15,120		7,561		2,333			(7,559)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/30/2023	04/03/2024	41,767		376.93		194,040		97,030		18,553			(97,010)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/30/2023	04/03/2024	47,450		368.84		374,080		187,059		75,972			(187,021)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/30/2023	04/03/2024	5,967		352.30		39,270		19,637		14,815			(19,633)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	03/30/2023	04/03/2024	1,705		355.11		20,460		10,231		11,493			(10,229)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/30/2023	03/28/2025	7,356		582.19		137,180		102,511		55,567			(34,669)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	04/05/2023	04/10/2024	342		1,746.87		9,774		5,061		13,353			(4,713)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	04/05/2023	04/10/2024	457		1,983.41		8,936		4,628		141			(4,308)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	04/05/2023	04/10/2024	685		2,004.44		10,896		5,643		125			(5,253)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	04/05/2023	04/10/2024	1,027		1,957.13		25,722		13,320		661			(12,402)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/05/2023	04/10/2024	500		12,967.20		4,950		2,563		7,999			(2,387)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/05/2023	04/10/2024	800		12,967.20		10,240		5,303		17,900			(4,937)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/05/2023	04/10/2024	4,700		12,967.20		67,210		34,805		121,471			(32,405)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	326		2,439.28		12,800		6,629		17,194			(6,172)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	449		2,777.59		9,680		5,013		52			(4,667)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	326		2,797.20		5,920		3,066		21			(2,854)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	1,183		2,686.88		49,880		25,830		2,040			(24,050)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	15		33,616.65		9,850		5,101		8,187			(4,749)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	24		33,884.51		13,440		6,960		9,371			(6,480)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	39		35,960.44		15,210		7,877		152			(7,333)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	30		37,065.37		5,100		2,641		22			(2,459)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	152		35,926.95		61,200		31,693		639			(29,507)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	2,809		929.39		66,300		50,119		38,940			(16,181)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/10/2024	8,318		923.83		162,470		84,135		59,627			(78,335)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/10/2024	5,942		935.87		86,350		44,717		25,168			(41,634)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/05/2023	04/05/2030	100,000		925.69		27,650		25,729		23,000			(1,921)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	4,958		364.13		36,180		18,736		3,448			(17,444)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	21,209		363.41		161,700		83,737		16,458			(77,963)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	1,653		371.03		7,680		3,977		367			(3,703)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/04/2025	7,988		363.41		85,260		64,452		30,091			(20,808)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/05/2023	04/10/2024	1,653		362.32		13,500		6,991		1,506			(6,509)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/05/2023	04/10/2024	37,201		380.02		162,360		84,078		13,571			(78,282)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/05/2023	04/10/2024	49,601		372.57		366,080		189,575		55,444			(176,505)				

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/05/2023	04/10/2024	4,227		379.31		19,350		10,020		1,728			(9,330)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	106,246		259.67		675,880		350,985		91,966			(324,895)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/04/2025	54,465		259.41		471,440		356,881		133,489			(114,559)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	30,301		267.75		96,380		50,050		3,882			(46,330)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/06/2028	2,400,000		260.71		460,320		415,798		324,960			(44,522)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/05/2030	900,000		260.71		253,980		236,430		194,670			(17,550)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	2,500		0.99		69,000		35,832		72,207			(33,168)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	1,300		1.01		20,540		10,666		21,184			(9,874)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	696		4,292.21		89,100		46,270		66,048			(42,830)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	162		4,399.94		15,050		7,815		9,600			(7,235)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	5,898		183.13		15,774		8,191		5,931			(7,583)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	296		33,686.20		231,165		120,044		219,609			(111,121)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	93		34,422.87		72,292		37,541		60,891			(34,751)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	36		35,360.46		23,760		12,339		16,045			(11,421)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	2,248		2,493.58		99,880		51,868		104,098			(48,012)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	490		2,569.44		18,372		9,541		17,835			(8,831)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/06/2023	04/10/2024	490		2,586.57		25,140		13,055		23,358			(12,085)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	04/06/2023	04/10/2024	4,700		13,062.60		70,030		36,367		112,997			(33,663)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	04/06/2023	04/10/2024	900		13,062.60		11,880		6,169		19,118			(5,711)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/10/2024	5,234		364.06		38,000		19,733		4,408			(18,267)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/10/2024	21,213		363.34		161,700		83,971		19,747			(77,729)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/10/2024	1,653		370.96		7,560		3,926		500			(3,634)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	7,989		363.34		86,130		65,201		30,262			(20,929)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/10/2024	1,377		362.25		11,200		5,816		1,486			(5,384)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	37,158		380.10		166,320		86,370		9,382			(79,950)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	49,544		372.29		383,680		199,245		48,206			(184,435)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/10/2024	5,067		354.52		37,080		19,256		12,467			(17,824)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	9,541		583.25		194,500		147,237		71,953			(47,263)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/10/2024	521		13,154.03		170,952		88,775		230,261			(82,177)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/10/2024	92		13,611.22		34,824		18,084		51,038			(16,740)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/10/2024	54		13,598.16		16,660		8,652		24,201			(8,008)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/10/2024	1,995		1,786.04		77,560		40,277		79,909			(37,283)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/10/2024	570		1,824.64		23,630		12,271		22,915			(11,359)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/10/2024	627		1,842.18		24,574		12,761		23,150			(11,813)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/17/2024	8,885		921.93		164,820		88,531		56,272			(76,289)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	4,659		920.09		120,400		92,191		64,241			(28,209)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/17/2024	2,059		951.46		17,100		9,185		2,773			(7,915)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	276		35,732.58		142,290		76,429		2,363			(65,861)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	134		36,136.34		52,200		28,039		505			(24,161)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	45		36,069.04		18,300		9,830		190			(8,470)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	42		33,478.26		24,500		13,160		23,178			(11,340)				

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	21		33,478.26		14,070		7,558		12,724			(6,512)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	2,816		2,669.34		155,400		83,471		10,172			(71,929)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	805		2,719.04		32,400		17,403		800			(14,997)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	443		2,691.70		21,340		11,463		910			(9,877)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	282		2,468.02		13,790		7,407		15,631			(6,383)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/17/2024	6,800		12,848.35		67,320		36,160		78,870			(31,160)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/17/2024	1,500		12,848.35		19,500		10,474		25,055			(9,026)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	1,748		1,908.49		78,120		41,961		7,156			(36,159)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	1,015		1,988.31		22,860		12,279		425			(10,581)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	677		1,995.41		14,160		7,606		238			(6,554)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/12/2023	04/17/2024	282		1,750.63		10,200		5,479		12,639			(4,721)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/11/2025	11,049		362.75		115,532		88,463		48,676			(27,069)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/17/2024	8,287		365.28		52,626		28,267		5,185			(24,359)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/17/2024	23,479		362.03		182,971		98,281		23,690			(84,690)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/17/2024	2,210		364.56		14,705		7,899		1,543			(6,806)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	04/12/2023	04/11/2025	1,688		352.94		56,040		42,910		42,560			(13,130)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/12/2023	04/17/2024	37,138		380.31		178,200		95,718		15,338			(82,482)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/12/2023	04/17/2024	50,080		372.84		402,280		216,080		60,983			(186,200)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/12/2023	04/17/2024	4,783		379.24		24,820		13,332		2,326			(11,488)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/17/2024	97,913		259.65		609,450		328,274		87,799			(281,176)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/11/2025	60,284		260.95		469,430		359,948		128,139			(109,482)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/17/2024	33,406		268.24		98,310		52,954		4,740			(45,356)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/13/2028	900,000		260.43		171,720		155,779		123,120			(15,941)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/12/2030	1,000,000		260.43		280,600		261,990		218,300			(18,610)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	4,900		1.00		165,130		88,945		156,230			(76,185)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,400		1.02		26,460		14,252		24,216			(12,208)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,077		4,350.15		137,240		73,923		87,576			(63,317)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	138		4,380.69		12,120		6,528		7,767			(5,592)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/17/2024	238		34,301.92		172,044		92,670		143,194			(79,374)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/17/2024	73		34,914.46		51,825		27,915		38,087			(23,910)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/17/2024	29		35,935.35		18,210		9,809		9,767			(8,401)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	440		2,527.58		25,069		13,503		23,429			(11,566)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	400		2,670.23		22,530		12,136		16,238			(10,394)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/17/2024	6,900		13,109.39		73,830		39,768		63,572			(34,062)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/17/2024	1,500		13,109.39		20,550		11,069		20,918			(9,481)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	427		13,227.37		115,136		62,017		154,173			(53,119)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	99		13,227.37		22,451		12,093		29,976			(10,358)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	61		13,659.98		14,960		8,058		20,733			(6,902)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	1,614		1,791.29		73,689		39,692		69,185			(33,997)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	557		1,775.12		17,730		9,550		17,303			(8,180)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	334		1,904.48		11,514		6,202		8,670			(5,312)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	04/13/2023	04/17/2024	8,433		186.30		19,840		10,687		6,376			(9,153)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/11/2025	11,283		364.11		118,080		90,541		32,719			(27,539)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	7,980		366.66		51,040		27,492		3,916			(23,548)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	23,391		363.39		182,750		98,436		18,458			(84,314)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	36,813		380.75		180,780		97,375		11,673			(83,405)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	50,302		373.28		395,590		213,080		53,340			(182,510)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	8,150		354.78		69,310		37,333		22,960			(31,977)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/17/2024	5,339		355.49		47,500		25,585		29,040			(21,915)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	8,949		576.63		218,080		167,219		96,977			(50,861)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/13/2023	04/17/2024	2,158		2,522.58		126,684		68,237		118,884			(58,447)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	389		1,806.63		12,530		6,972		11,140			(5,558)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	389		2,062.16		4,620		2,571		45			(2,049)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	834		2,049.56		11,250		6,260		123			(4,990)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	834		1,984.78		21,750		12,102		513			(9,648)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	04/19/2023	04/24/2024	1,200		13,088.71		16,440		9,148		8,027			(7,292)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	04/19/2023	04/24/2024	5,200		13,088.71		71,240		39,640		34,784			(31,600)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	359		2,517.24		16,200		9,014		14,477			(7,186)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	199		2,798.33		4,800		2,671		35			(2,129)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	398		2,798.33		9,600		5,342		70			(4,258)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	1,514		2,697.94		76,000		42,288		3,589			(33,712)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/19/2023	04/24/2024	27		37,388.40		4,590		2,554		16			(2,036)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/19/2023	04/24/2024	41		36,846.04		10,640		5,920		55			(4,720)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/19/2023	04/24/2024	330		36,202.00		136,640		76,030		1,344			(60,610)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	5,093		923.75		123,610		95,817		80,964			(27,793)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/24/2024	4,009		939.44		48,100		26,764		15,826			(21,336)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/24/2024	12,353		923.75		222,300		123,693		94,781			(98,607)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/19/2023	04/18/2030	100,000		922.83		27,220		25,480		23,330			(1,740)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/19/2023	04/19/2028	100,000		922.83		18,600		16,935		15,400			(1,665)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	9,416		361.07		100,949		78,252		46,201			(22,698)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	2,216		369.01		10,254		5,706		833			(4,549)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	4,431		364.68		27,530		15,318		3,247			(12,211)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	26,034		360.70		207,411		115,408		33,198			(92,003)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/24/2024	1,939		362.15		14,142		7,869		2,034			(6,273)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	36,794		381.31		188,640		104,964		19,718			(83,676)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	44,939		373.48		376,000		209,215		67,813			(166,785)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	04/19/2023	04/24/2024	1,685		380.60		9,060		5,041		999			(4,019)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/24/2024	125,685		259.11		746,540		416,553		130,348			(329,987)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/17/2025	64,385		258.86		526,050		408,344		167,979			(117,706)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/24/2024	48,192		265.86		160,000		89,276		12,087			(70,724)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/20/2028	700,000		259.37		132,720		120,916		98,000			(11,804)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/18/2030	1,600,000		259.37		445,120		416,825		354,720			(28,295)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	04/20/2023	04/24/2024	2,000		0.98		57,000		31,805		58,159			(25,195)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	04/20/2023	04/24/2024	500		1.04		15,400		8,593		13,374			(6,807)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	661		4,358.55		82,070		45,793		51,777			(36,277)				

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	182		4,450.63		17,120		9,553		9,313			(7,567)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	207		34,056.91		203,910		113,777		171,580			(90,133)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	89		34,665.07		60,480		33,746		49,918			(26,734)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	30		36,117.89		15,290		8,531		8,768			(6,759)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	2,040		2,515.27		124,644		69,549		117,191			(55,095)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	720		2,597.78		34,866		19,454		29,944			(15,412)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	200		2,637.78		8,625		4,813		6,990			(3,812)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	5,200		12,985.98		73,840		41,201		66,738			(32,639)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/24/2024	1,200		12,985.98		17,040		9,508		15,401			(7,532)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	477		13,128.82		140,368		78,322		190,662			(62,046)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	139		13,336.60		42,570		23,753		59,111			(18,817)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	62		13,752.15		14,464		8,071		20,925			(6,393)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/20/2023	04/24/2024	7,523		188.32		17,570		9,804		5,236			(7,766)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/24/2024	1,788		1,798.64		83,392		46,531		77,990			(36,861)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/24/2024	1,006		1,843.38		39,906		22,267		34,910			(17,639)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/24/2024	279		1,872.02		12,185		6,799		9,966			(5,386)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2023	04/17/2025	9,683		361.81		101,850		79,061		33,309			(22,789)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2023	04/24/2024	1,937		369.76		8,680		4,843		627			(3,837)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2023	04/24/2024	4,427		365.06		27,360		15,266		2,891			(12,094)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2023	04/24/2024	26,283		361.08		208,050		116,087		29,687			(91,963)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/24/2024	36,775		381.51		180,780		100,871		13,861			(79,909)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/24/2024	44,916		373.67		377,600		210,692		53,630			(166,908)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/24/2024	4,492		354.79		34,560		19,284		10,601			(15,276)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/24/2024	6,176		350.16		47,080		26,270		36,494			(20,810)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/17/2025	8,940		572.53		241,110		187,160		94,774			(53,950)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	5,536		921.16		136,680		107,325		98,408			(29,355)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	05/01/2024	10,856		922.08		197,000		113,415		99,644			(83,585)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	05/01/2024	4,559		937.74		55,440		31,917		22,467			(23,523)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	243		35,366.58		132,030		76,011		8,158			(56,019)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	36		36,332.34		9,960		5,734		157			(4,226)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	33		33,301.87		19,910		11,462		20,907			(8,448)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	24		33,568.28		17,200		9,902		15,326			(7,298)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	1,728		2,619.72		84,000		48,360		24,043			(35,640)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	329		2,733.94		6,960		4,007		454			(2,953)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	247		2,724.22		5,640		3,247		409			(2,393)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	206		2,430.17		8,600		4,951		10,874			(3,649)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	206		2,435.03		10,500		6,045		13,424			(4,455)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	6,100		12,806.48		87,840		50,570		72,464			(37,270)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	1,200		12,806.48		17,280		9,948		14,255			(7,332)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	500		12,806.48		7,200		4,145		5,940			(3,055)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	867		1,863.65		36,450		20,985		15,104			(15,465)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	347		1,960.55		5,760		3,316		513			(2,444)				

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RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	04/26/2023	05/01/2024	289		1,969.20		4,400		2,533		341			(1,867)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/26/2023	04/25/2025	11,096		360.50		119,200		93,599		51,477			(25,601)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/26/2023	05/01/2024	2,774		367.34		13,900		8,002		1,461			(5,898)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/26/2023	05/01/2024	2,219		361.94		15,760		9,073		2,526			(6,687)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/26/2023	05/01/2024	24,411		360.50		190,080		109,431		33,582			(80,649)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/26/2023	05/01/2024	1,942		360.50		15,120		8,705		2,671			(6,415)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	05/01/2024	34,358		380.29		163,480		94,117		18,114			(69,363)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	05/01/2024	50,130		373.18		389,820		224,423		70,723			(165,397)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	05/01/2024	3,661		379.93		17,810		10,253		2,035			(7,557)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/26/2023	04/26/2028	300,000		921.16		56,160		51,353		47,580			(4,807)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/26/2023	04/26/2030	100,000		921.16		27,450		25,772		23,790			(1,678)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/25/2025	76,839		258.98		610,930		480,392		202,186			(130,538)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	05/01/2024	142,094		259.76		776,480		448,274		137,788			(328,206)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	05/01/2024	22,009		264.94		76,380		44,095		7,516			(32,285)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/27/2028	800,000		258.98		152,240		139,293		113,440			(12,947)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/26/2030	1,400,000		258.98		391,160		367,392		312,340			(23,768)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	04/27/2023	05/01/2024	5,700		1.00		184,680		106,619		186,298			(78,061)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	04/27/2023	05/01/2024	700		1.01		19,740		11,396		19,470			(8,344)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	872		4,384.19		102,220		59,013		59,428			(43,207)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	138		4,458.28		11,340		6,547		5,942			(4,793)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	7,578		188.07		14,742		8,511		4,988			(6,231)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	219		33,961.46		187,590		108,299		167,622			(79,291)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	68		35,415.98		48,139		27,791		33,061			(20,348)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	15		35,246.85		8,935		5,158		6,588			(3,777)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	2,189		2,494.50		142,884		82,489		143,668			(60,395)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	446		2,620.33		16,478		9,513		14,916			(6,965)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	405		2,603.06		20,640		11,916		18,779			(8,724)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	04/27/2023	05/01/2024	6,100		13,160.03		86,010		49,655		63,995			(36,355)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	04/27/2023	05/01/2024	1,100		13,160.03		15,510		8,954		11,540			(6,556)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	494		13,067.90		162,890		94,039		210,178			(68,851)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	76		13,686.43		17,550		10,132		23,594			(7,418)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	46		13,660.11		12,102		6,987		16,281			(5,115)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	2,398		1,766.98		101,472		58,581		106,012			(42,891)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	571		1,798.50		15,410		8,896		15,861			(6,514)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/27/2023	05/01/2024	286		1,854.54		9,470		5,467		9,056			(4,003)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/27/2023	04/25/2025	10,802		361.04		116,220		91,387		48,545			(24,833)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/27/2023	05/01/2024	2,493		368.26		12,150		7,014		1,142			(5,136)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/27/2023	05/01/2024	1,939		362.84		13,510		7,800		1,954			(5,710)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/27/2023	05/01/2024	24,374		361.40		185,680		107,196		29,814			(78,484)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	04/27/2023	05/01/2024	1,939		361.04		15,120		8,729		2,487			(6,391)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	05/01/2024	34,470		382.87		158,670		91,603		12,227			(67,067)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	05/01/2024	49,603		375.38		385,860		222,763		52,490			(163,097)				

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	05/01/2024	8,968		356.83		64,960		37,502		17,994			(27,458)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	05/01/2024	3,083		357.18		41,250		23,814		20,525			(17,436)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	04/25/2025	6,833		577.43		172,440		135,595		65,188			(36,845)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	108		922.33		3,250		2,806		2,178			(444)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	5,849		925.10		139,320		110,739		77,885			(28,581)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	11,806		922.33		214,730		127,706		81,694			(87,024)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	3,683		937.10		44,200		26,287		12,353			(17,913)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	402		1,744.50		13,986		8,318		18,888			(5,668)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	402		1,728.84		13,265		7,889		18,059			(5,376)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	402		1,982.78		4,823		2,868		492			(1,955)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	805		1,982.78		9,646		5,737		985			(3,909)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	977		1,916.69		24,225		14,407		6,104			(9,818)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	800		13,030.21		9,920		5,900		8,440			(4,020)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	5,000		13,030.21		53,500		31,818		44,181			(21,682)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	326		2,785.15		4,480		2,664		192			(1,816)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	489		2,760.63		8,280		4,924		510			(3,356)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/03/2023	05/08/2024	1,468		2,687.08		41,760		24,836		7,549			(16,924)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	27		33,648.13		18,792		11,176		16,199			(7,616)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	33		33,648.13		15,609		9,283		15,139			(6,326)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	30		36,855.90		5,060		3,009		91			(2,051)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	66		36,421.52		16,280		9,682		361			(6,598)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2023	05/08/2024	239		36,087.37		77,920		46,341		2,271			(31,579)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	300,000		923.26		56,730		52,091		46,110			(4,639)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2030	100,000		923.26		27,710		26,092		23,280			(1,618)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	1,931		367.67		11,200		6,661		1,038			(4,539)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	1,931		366.22		11,900		7,077		1,283			(4,823)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	22,063		362.23		175,200		104,196		25,412			(71,004)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	6,343		362.23		69,920		55,576		21,636			(14,344)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/08/2024	1,931		362.60		14,980		8,909		2,120			(6,071)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/03/2023	05/08/2024	39,336		381.53		182,000		108,241		19,585			(73,759)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/03/2023	05/08/2024	42,707		374.41		325,280		193,453		55,690			(131,827)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/03/2023	05/08/2024	5,338		381.17		25,460		15,142		2,797			(10,318)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	756		1,787.56		29,094		17,349		32,487			(11,745)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	1,920		1,760.06		73,359		43,744		83,215			(29,615)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/08/2024	100		13,514.76		28,067		16,736		39,563			(11,331)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/08/2024	585		13,125.28		179,360		106,952		243,187			(72,408)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	05/04/2023	05/08/2024	900		12,982.48		10,890		6,494		10,137			(4,396)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	05/04/2023	05/08/2024	4,900		12,982.48		49,490		29,511		45,254			(19,979)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	69		34,618.48		45,632		27,210		42,220			(18,422)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	190		33,724.03		134,379		80,130		136,307			(54,249)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	05/04/2023	05/08/2024	8,927		182.44		26,350		15,712		11,064			(10,638)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	117		4,372.77		11,550		6,887		7,463			(4,663)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	723		4,304.17		106,640		63,589		72,296			(43,051)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	1,200		1.02		26,520		15,814		28,215			(10,706)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	05/04/2023	05/08/2024	1,700		1.01		55,420		33,047		59,505			(22,373)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/08/2024	101,353		260.00		568,080		338,745		96,954			(229,335)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/02/2025	46,245		260.52		349,200		277,937		105,729			(71,263)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/08/2024	25,049		263.90		100,750		60,077		11,037			(40,673)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/04/2028	800,000		259.48		152,560		140,168		112,640			(12,392)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/03/2030	1,300,000		259.48		364,130		342,998		287,430			(21,132)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/04/2023	05/08/2024	1,927		368.39		11,060		6,595		930			(4,465)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/04/2023	05/08/2024	1,927		366.94		12,180		7,263		1,154			(4,917)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/04/2023	05/08/2024	22,295		362.94		179,820		107,226		23,376			(72,594)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/04/2023	05/02/2025	6,331		362.94		70,150		55,834		25,654			(14,316)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/04/2023	05/08/2024	1,927		362.94		15,540		9,266		2,020			(6,274)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/08/2024	39,097		381.12		172,360		102,778		20,604			(69,582)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/08/2024	42,472		374.01		312,570		186,385		59,117			(126,185)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/08/2024	5,063		354.10		46,440		27,692		18,792			(18,748)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/02/2025	5,731		580.00		120,000		95,511		52,420			(24,489)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/04/2023	05/08/2024	2,531		2,446.37		148,901		88,789		162,320			(60,112)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/04/2023	05/08/2024	622		2,533.14		25,320		15,098		29,502			(10,222)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/04/2023	05/08/2024	207		2,547.60		9,600		5,724		11,106			(3,876)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/10/2023	05/10/2028	200,000		925.12		37,940		34,981		30,360			(2,959)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/15/2024	5,080		938.99		65,659		40,275		17,066			(25,384)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/15/2024	11,674		926.04		210,384		129,048		70,959			(81,336)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	6,702		925.12		167,338		134,591		85,380			(32,748)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	304		36,113.24		111,180		68,197		3,751			(42,983)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	39		36,917.99		7,540		4,625		139			(2,915)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	36		33,564.86		21,240		13,028		19,852			(8,212)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	24		33,263.07		14,480		8,882		14,952			(5,598)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	15		33,028.36		13,300		8,158		13,671			(5,142)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	1,470		2,600.85		90,360		55,426		39,277			(34,934)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	327		2,686.57		11,360		6,968		2,143			(4,392)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	245		2,821.27		2,760		1,693		96			(1,067)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	245		2,441.67		11,040		6,772		13,888			(4,268)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/10/2023	05/15/2024	204		2,475.95		10,350		6,349		12,477			(4,001)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	6,000		13,347.83		84,600		51,893		111,083			(32,707)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	800		13,347.83		11,280		6,919		14,811			(4,361)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	909		1,916.10		31,200		19,138		6,961			(12,062)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	568		1,958.33		13,200		8,097		1,546			(5,103)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/10/2023	05/15/2024	284		2,011.12		3,850		2,362		189			(1,488)				

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	2,752		372.03		12,184		7,474		815			(4,710)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	4,954		366.58		31,766		19,485		3,327			(12,281)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	26,973		362.59		221,431		135,824		31,160			(85,607)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/15/2024	1,651		362.95		13,267		8,138		1,820			(5,129)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	9,909		362.95		109,681		88,217		45,173			(21,464)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/10/2023	05/09/2025	2,522		366.82		58,680		47,197		41,283			(11,483)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/10/2023	05/15/2024	6,446		383.59		26,910		16,506		2,670			(10,404)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/10/2023	05/15/2024	36,712		382.87		162,440		99,640		16,906			(62,801)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/10/2023	05/15/2024	49,323		373.60		413,600		253,699		78,907			(159,901)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	800		1.02		15,120		9,299		14,928			(5,821)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	975		4,326.98		110,040		67,676		71,387			(42,364)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	209		4,447.66		18,720		11,513		9,889			(7,207)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/11/2023	05/15/2024	8,016		187.13		17,700		10,886		6,611			(6,814)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	261		33,809.15		206,103		126,756		202,317			(79,347)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	51		34,808.43		47,090		28,961		40,272			(18,129)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	30		35,374.69		19,680		12,103		15,657			(7,577)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2023	05/15/2024	6,100		13,389.78		87,840		54,023		73,678			(33,817)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2023	05/15/2024	800		13,389.78		11,520		7,085		9,663			(4,435)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/15/2024	485		13,456.72		164,125		100,939		203,190			(63,186)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/15/2024	105		13,778.08		35,168		21,629		46,260			(13,539)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/15/2024	52		13,871.81		16,184		9,953		21,414			(6,231)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	2,407		1,772.62		103,740		63,801		109,078			(39,939)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	459		1,819.72		16,552		10,180		16,840			(6,372)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	459		1,849.38		15,480		9,520		15,316			(5,960)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/15/2024	85,037		259.62		508,300		312,611		93,737			(195,689)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/09/2025	51,561		259.10		431,480		347,508		139,993			(83,972)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/15/2024	35,015		264.30		141,050		86,748		16,184			(54,302)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/11/2028	2,300,000		259.88		439,300		405,271		319,700			(34,029)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/10/2030	800,000		259.88		224,400		211,981		177,120			(12,419)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	4,100		0.99		137,760		84,724		139,045			(53,036)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2023	05/15/2024	3,032		371.17		13,860		8,524		1,028			(5,336)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2023	05/15/2024	4,961		365.73		32,760		20,148		3,758			(12,612)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2023	05/15/2024	27,010		361.74		226,380		139,227		34,802			(87,153)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2023	05/15/2024	1,929		362.46		15,540		9,557		2,265			(5,983)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/15/2024	36,763		381.99		167,680		103,125		19,275			(64,555)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/15/2024	49,672		373.08		417,720		256,903		84,581			(160,817)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/15/2024	5,613		357.05		47,800		29,398		17,011			(18,402)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/15/2024	2,245		355.27		22,800		14,022		14,977			(8,778)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/09/2025	8,570		583.35		177,750		143,157		73,757			(34,593)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	2,055		2,469.68		90,850		55,874		99,647			(34,976)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	370		2,523.21		18,423		11,330		19,748			(7,093)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/11/2023	05/15/2024	247		2,562.14		13,698		8,424		14,297			(5,274)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/11/2023	05/09/2025	9,922		362.46		109,440		88,141		41,947			(21,299)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/17/2023	05/17/2030	200,000		919.65		55,420		52,482		46,700			(2,938)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/22/2024	5,654		928.84		83,720		52,916		35,599			(30,804)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/22/2024	11,417		918.73		216,300		136,714		104,999			(79,586)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	6,415		917.81		163,430		132,991		111,879			(30,439)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/17/2023	05/22/2024	233		35,626.54		101,790		64,337		9,174			(37,453)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/17/2023	05/22/2024	69		36,428.63		15,548		9,827		628			(5,721)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/17/2023	05/22/2024	45		37,397.84		4,155		2,626		124			(1,529)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/17/2023	05/22/2024	27		33,153.40		20,169		12,748		21,272			(7,421)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/22/2024	1,800		13,589.26		27,000		17,066		10,291			(9,934)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/22/2024	600		13,589.26		7,320		4,627		2,135			(2,693)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/22/2024	5,800		13,589.26		95,120		60,121		40,597			(34,999)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/22/2024	620		1,864.99		35,420		22,387		14,800			(13,033)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/22/2024	733		1,996.30		13,130		8,299		986			(4,831)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/22/2024	451		2,010.50		6,960		4,399		422			(2,561)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/17/2023	05/22/2024	451		1,772.72		12,960		8,191		14,670			(4,769)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/17/2023	05/22/2024	6,101		364.22		38,060		24,056		5,987			(14,004)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/17/2023	05/22/2024	28,285		360.98		216,240		136,676		41,875			(79,564)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/17/2023	05/16/2025	9,428		360.62		101,320		82,449		44,619			(18,871)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/17/2023	05/22/2024	46,270		380.31		221,400		139,937		49,093			(81,463)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/17/2023	05/22/2024	47,117		371.80		384,100		242,773		120,892			(141,327)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/17/2023	05/22/2024	3,668		379.95		18,070		11,421		4,050			(6,649)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/17/2023	05/22/2024	1,587		2,647.51		73,320		46,342		24,489			(26,978)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/17/2023	05/22/2024	529		2,731.09		12,870		8,135		1,908			(4,735)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/17/2023	05/22/2024	325		2,792.54		4,480		2,832		345			(1,648)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	05/18/2023	05/22/2024	2,800		1.00		94,080		59,621		86,887			(34,459)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	05/18/2023	05/22/2024	800		0.99		26,160		16,578		24,913			(9,582)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	756		4,345.61		98,670		62,530		57,134			(36,140)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	6,599		182.20		15,744		9,977		8,112			(5,767)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	05/18/2023	05/22/2024	206		33,703.58		173,190		109,755		162,500			(63,435)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	05/18/2023	05/22/2024	51		33,234.08		42,840		27,149		41,857			(15,691)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	05/18/2023	05/22/2024	27		34,743.20		24,300		15,400		19,568			(8,900)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	05/18/2023	05/22/2024	5,800		13,834.62		98,600		62,486		24,038			(36,114)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	05/18/2023	05/22/2024	1,800		13,834.62		27,360		17,339		5,667			(10,021)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	412		13,820.78		119,586		75,785		137,784			(43,801)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	116		13,945.29		35,488		22,490		40,996			(12,998)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/22/2024	109,648		257.32		676,370		428,634		188,068			(247,736)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/22/2024	29,059		262.22		118,500		75,097		22,192			(43,403)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/16/2025	61,217		257.58		499,280		406,836		195,881			(92,444)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/18/2028	2,500,000		258.09		473,500		438,605		366,750			(34,895)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/17/2030	1,200,000		258.09		332,760		315,239		272,880			(17,521)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	9,450		359.78		101,643		82,823		52,002			(18,820)				

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/22/2024	6,115		363.37		37,994		24,078		6,702			(13,916)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/22/2024	28,629		360.13		218,247		138,309		46,914			(79,938)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/18/2023	05/22/2024	46,592		379.63		231,000		146,391		49,597			(84,609)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/18/2023	05/22/2024	47,156		371.13		397,460		251,881		128,318			(145,579)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/18/2023	05/22/2024	4,800		354.14		40,460		25,641		18,863			(14,819)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	05/18/2023	05/22/2024	1,977		353.78		17,710		11,223		13,980			(6,487)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/16/2025	7,121		579.30		153,920		125,421		69,226			(28,499)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	2,099		2,472.91		110,760		70,192		111,431			(40,568)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	686		2,564.59		34,255		21,708		32,516			(12,547)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	242		2,624.06		8,844		5,605		8,028			(3,239)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	1,569		1,777.71		66,668		42,249		64,567			(24,419)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/18/2023	05/22/2024	728		1,840.18		23,881		15,134		21,847			(8,747)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	283		1,752.86		12,515		8,156		14,822			(4,359)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	396		1,756.39		13,755		8,964		16,458			(4,791)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	283		2,056.78		2,665		1,737		173			(928)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	792		1,996.71		13,958		9,096		1,520			(4,862)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	792		1,966.67		18,802		12,253		2,885			(6,549)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/24/2023	05/30/2024	1,500		13,604.48		18,000		11,730		9,239			(6,270)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/24/2023	05/30/2024	4,900		13,604.48		65,170		42,469		36,711			(22,701)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	18		32,931.11		12,180		7,937		14,658			(4,243)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	21		32,963.91		11,760		7,664		14,046			(4,096)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	24		37,293.50		1,680		1,095		94			(585)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	58		36,276.71		9,500		6,191		926			(3,309)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	134		35,587.91		38,720		25,233		7,617			(13,487)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	26,819		357.96		207,360		135,130		58,591			(72,230)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	2,235		362.97		12,560		8,185		2,704			(4,375)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	1,956		351.51		21,770		14,187		8,248			(7,583)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/23/2025	10,616		358.31		111,340		91,655		58,073			(19,685)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	05/24/2023	05/30/2024	1,676		357.60		13,260		8,641		3,810			(4,619)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/30/2024	4,249		928.87		60,060		39,139		35,055			(20,921)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/30/2024	13,510		916.94		256,680		167,270		167,416			(89,410)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	9,479		917.86		233,160		191,937		189,457			(41,223)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/30/2024	36,411		376.49		186,880		121,783		48,875			(65,097)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/30/2024	40,394		366.30		401,860		261,879		163,073			(139,981)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/30/2024	4,836		373.68		30,260		19,719		9,045			(10,541)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/24/2023	05/24/2028	200,000		917.86		37,500		34,857		32,700			(2,643)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/24/2023	05/24/2030	300,000		917.86		82,260		78,120		72,810			(4,140)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	1,240		2,625.51		54,240		35,346		27,100			(18,894)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	372		2,731.98		7,326		4,774		1,289			(2,552)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	331		2,761.02		5,128		3,342		666			(1,786)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	331		2,414.99		15,336		9,994		20,512			(5,342)				

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	207		2,407.73		10,545		6,872		14,077			(3,673)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	05/24/2023	05/30/2024	207		2,444.02		11,415		7,439		15,281			(3,976)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	4,994		182.90		10,755		7,027		5,516			(3,728)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/30/2024	456		1,838.82		16,112		10,527		15,640			(5,585)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/30/2024	399		1,816.01		10,409		6,801		10,332			(3,608)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/30/2024	1,539		1,779.16		63,801		41,687		64,996			(22,114)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	50		14,760.90		10,976		7,172		12,493			(3,804)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	215		14,063.97		72,960		47,671		82,642			(25,289)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	445		13,840.96		191,890		125,378		217,072			(66,512)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/25/2023	05/30/2024	1,500		13,938.53		18,000		11,761		8,257			(6,239)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	05/25/2023	05/30/2024	4,900		13,938.53		65,660		42,901		33,055			(22,759)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/30/2024	18		34,730.52		7,698		5,030		7,423			(2,668)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/30/2024	70		34,009.70		56,511		36,924		57,625			(19,587)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/30/2024	198		32,797.41		148,785		97,214		158,602			(51,571)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/25/2023	05/30/2024	117		4,252.56		12,250		8,004		9,227			(4,246)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/25/2023	05/30/2024	258		4,372.11		21,670		14,159		14,055			(7,511)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/25/2023	05/30/2024	773		4,273.90		111,870		73,094		78,784			(38,776)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/30/2024	3,500		1.00		112,000		73,179		109,141			(38,821)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/30/2024	116,629		254.65		665,280		434,685		277,984			(230,595)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/23/2025	74,218		254.90		567,000		467,382		294,542			(99,618)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/30/2024	27,096		258.72		109,020		71,232		34,837			(37,788)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/25/2028	2,300,000		254.65		431,710		401,520		363,400			(30,190)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/24/2030	2,000,000		254.65		548,800		521,381		478,400			(27,419)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	2,241		362.33		12,162		7,947		2,934			(4,216)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	26,612		356.98		204,478		133,603		64,729			(70,875)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	10,645		357.69		109,467		90,234		66,103			(19,233)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/30/2024	1,681		356.98		12,914		8,438		4,088			(4,476)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/30/2024	36,272		374.98		189,230		123,640		58,322			(65,590)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/30/2024	40,556		365.18		400,440		261,642		181,518			(138,798)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/30/2024	4,855		350.13		41,650		27,214		22,936			(14,436)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/30/2024	3,142		349.77		9,240		6,037		8,625			(3,203)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/23/2025	5,295		566.46		123,930		102,156		73,124			(21,774)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	1,322		2,429.47		107,904		70,503		118,905			(37,401)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	413		2,427.05		24,640		16,099		27,215			(8,541)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/25/2023	05/30/2024	248		2,550.46		12,150		7,939		13,042			(4,211)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/01/2023	06/05/2024	4,600		14,441.51		57,040		38,288		19,441			(18,752)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/01/2023	06/05/2024	800		14,441.51		8,480		5,692		2,523			(2,788)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/01/2023	06/05/2024	509		1,898.76		19,800		13,291		8,405			(6,509)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/01/2023	06/05/2024	283		1,994.23		4,400		2,953		661			(1,447)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/01/2023	06/05/2024	339		2,034.89		3,420		2,296		308			(1,124)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/01/2023	06/05/2024	283		1,755.56		10,350		6,947		12,234			(3,403)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/01/2023	06/05/2024	218		35,607.31		61,128		41,032		13,803			(20,096)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/01/2023	06/05/2024	54		36,698.34		5,274		3,540		543			(1,734)				

SCHEDULE DB - PART A - SECTION 1

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/01/2023	06/05/2024	21		37,359.57		1,043		700		95			(343)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/01/2023	06/05/2024	42		32,995.44		23,828		15,994		27,950			(7,834)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/01/2023	06/05/2024	18		32,929.32		13,524		9,078		15,733			(4,446)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/05/2024	3,049		359.67		25,300		16,983		5,211			(8,317)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/05/2024	23,561		360.76		183,600		123,241		35,578			(60,359)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	9,979		360.03		110,520		92,153		41,376			(18,367)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	3,137		935.41		43,181		28,985		13,720			(14,196)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	10,927		924.32		199,374		133,829		76,282			(65,545)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	7,032		928.01		162,630		135,603		86,170			(27,027)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	06/01/2023	06/05/2024	28,538		375.63		146,000		98,002		58,112			(47,998)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	06/01/2023	06/05/2024	53,366		365.12		514,250		345,188		272,348			(169,062)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	06/01/2023	06/05/2024	1,427		375.98		7,150		4,799		2,808			(2,351)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	824		2,622.77		33,400		22,420		21,932			(10,980)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	371		2,712.54		7,920		5,316		2,505			(2,604)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/05/2024	247		2,797.46		3,120		2,094		442			(1,026)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	06/01/2023	05/30/2025	1,712		370.73		29,040		24,214		26,004			(4,826)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/02/2023	06/05/2024	3,600		1.00		114,840		77,301		98,265			(37,539)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/02/2023	06/05/2024	800		1.00		18,880		12,708		15,883			(6,172)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	06/02/2023	06/05/2024	717		4,362.43		73,160		49,245		56,869			(23,915)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/02/2023	06/05/2024	11,599		181.41		25,200		16,963		14,231			(8,237)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/02/2023	06/05/2024	187		33,897.81		138,222		93,040		126,243			(45,182)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/02/2023	06/05/2024	41		34,404.25		40,894		27,526		34,763			(13,368)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/02/2023	06/05/2024	18		35,484.66		9,192		6,187		7,136			(3,005)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/05/2024	4,500		14,546.64		57,600		38,772		38,337			(18,828)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/05/2024	700		14,546.64		7,700		5,183		4,898			(2,517)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/02/2023	06/05/2024	309		14,750.29		75,150		50,585		75,625			(24,565)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/02/2023	06/05/2024	62		14,808.47		22,320		15,024		22,418			(7,296)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/02/2023	06/05/2024	41		15,230.33		11,820		7,956		11,573			(3,864)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/05/2024	1,311		1,722.88		85,536		57,576		79,929			(27,960)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/05/2024	492		1,862.03		30,474		20,513		23,957			(9,961)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/05/2024	382		1,940.76		11,543		7,770		8,170			(3,773)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/05/2024	94,723		258.88		490,440		330,124		124,494			(160,316)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2025	68,325		257.59		538,560		450,054		215,578			(88,506)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/05/2024	26,786		261.71		108,330		72,919		21,874			(35,411)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2028	900,000		257.59		169,470		158,354		132,660			(11,116)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	05/31/2030	700,000		257.59		193,060		184,009		159,250			(9,051)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2023	06/05/2024	3,056		358.82		25,410		17,104		6,908			(8,306)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2023	06/05/2024	23,618		359.90		183,600		123,584		47,743			(60,016)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2023	06/02/2025	10,281		358.82		116,180		97,087		55,834			(19,093)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/02/2023	06/05/2024	1,996		2,508.05		126,250		84,981		120,933			(41,269)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/02/2023	06/05/2024	239		2,598.25		18,642		12,548		16,532			(6,094)				

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/02/2023	06/05/2024	359		2,653.37		11,754		7,912		10,306			(3,842)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/02/2023	06/05/2024	28,347		378.16		144,000		96,929		33,679			(47,071)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/02/2023	06/05/2024	53,009		367.58		531,080		357,479		198,333			(173,601)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/02/2023	06/05/2024	5,386		353.47		44,460		29,927		21,303			(14,533)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/02/2023	06/05/2024	3,685		354.18		52,390		35,265		35,025			(17,125)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	8,533		558.45		252,560		211,055		160,796			(41,505)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/07/2023	06/12/2024	794		2,116.94		14,730		10,144		305			(4,586)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	06/07/2023	06/12/2024	4,400		14,303.29		80,520		55,452		59,331			(25,068)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	06/07/2023	06/12/2024	1,000		14,303.29		11,400		7,851		7,100			(3,549)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/07/2023	06/12/2024	635		2,033.85		24,372		16,784		881			(7,588)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	273		2,545.49		16,380		11,280		12,304			(5,100)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	273		2,553.19		15,120		10,413		11,121			(4,707)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	195		2,938.48		2,500		1,722		36			(778)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	584		2,874.27		12,600		8,677		336			(3,923)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	1,285		2,768.96		58,080		39,998		4,703			(18,082)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/07/2023	06/12/2024	15		33,564.02		8,745		6,022		8,425			(2,723)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/07/2023	06/12/2024	56		37,300.84		5,491		3,781		329			(1,710)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/07/2023	06/12/2024	175		36,358.22		41,890		28,848		3,649			(13,042)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	2,789		364.94		14,300		9,848		2,892			(4,452)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	7,811		360.99		52,080		35,866		12,998			(16,214)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	26,779		357.77		216,960		149,414		63,646			(67,546)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/06/2025	6,137		357.77		67,540		56,896		35,286			(10,644)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/07/2023	06/12/2024	1,674		359.20		12,480		8,595		3,407			(3,885)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/12/2024	2,493		939.00		29,486		20,306		9,569			(9,180)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/12/2024	10,950		923.32		194,526		133,964		80,996			(60,562)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	5,529		918.71		142,749		120,253		83,929			(22,496)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/07/2023	06/12/2024	36,259		377.73		195,840		134,869		49,674			(60,971)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/07/2023	06/12/2024	36,825		367.14		391,300		269,477		153,104			(121,823)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/07/2023	06/12/2024	2,833		379.49		13,500		9,297		3,133			(4,203)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/07/2023	06/07/2028	100,000		922.40		18,640		17,469		15,480			(1,171)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/08/2023	06/12/2024	6,026		181.25		18,150		12,534		9,641			(5,616)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	06/08/2023	06/12/2024	319		1,927.79		10,020		6,920		6,880			(3,100)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	06/08/2023	06/12/2024	798		1,886.42		37,800		26,104		27,774			(11,696)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	06/08/2023	06/12/2024	1,808		1,884.54		82,620		57,056		61,112			(25,564)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	48		15,208.76		12,460		8,605		12,399			(3,855)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	90		14,948.04		31,148		21,510		31,233			(9,638)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	435		14,441.08		164,367		113,509		167,582			(50,858)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	06/08/2023	06/12/2024	900		14,484.54		10,440		7,210		7,696			(3,230)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	06/08/2023	06/12/2024	4,400		14,484.54		82,720		57,125		70,489			(25,595)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	18		34,679.45		14,610		10,089		12,320			(4,521)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	77		34,544.11		60,736		41,943		52,187			(18,793)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	233		33,765.94		229,890		158,758		208,530			(71,132)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/08/2023	06/12/2024	163		4,413.71		11,690		8,073		7,193			(3,617)				

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	MF-	06/08/2023	06/12/2024	628		4,267.59		89,640		61,904		63,842			(27,736)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/08/2023	06/12/2024	700		0.99		21,980		15,179		18,518			(6,801)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/08/2023	06/12/2024	2,900		0.98		88,740		61,282		76,083			(27,458)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/12/2024	2,776		367.11		13,965		9,644		2,178			(4,321)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/12/2024	129,887		255.59		897,800		620,007		285,453			(277,793)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/12/2024	7,494		363.51		47,928		33,098		9,270			(14,830)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/12/2024	26,369		359.90		210,872		145,625		49,648			(65,247)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/06/2025	53,118		256.36		454,840		383,697		186,078			(71,143)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/12/2024	1,665		361.71		11,934		8,241		2,552			(3,693)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	5,829		360.27		62,748		52,933		32,144			(9,815)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/12/2024	28,691		261.52		122,100		84,320		25,788			(37,780)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/08/2023	06/12/2024	36,451		378.67		203,820		140,755		56,656			(63,065)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/08/2023	06/12/2024	37,016		367.70		394,310		272,304		166,139			(122,006)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/08/2023	06/12/2024	5,086		351.42		48,780		33,687		24,837			(15,093)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	06/08/2023	06/12/2024	5,369		351.77		79,420		54,846		58,173			(24,574)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/08/2028	1,900,000		257.91		356,250		334,071		277,020			(22,179)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/08/2023	06/06/2025	4,633		573.47		113,040		95,359		61,557			(17,681)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	1,877		2,498.46		110,112		76,042		100,953			(34,070)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/07/2030	1,600,000		257.91		438,880		419,359		362,560			(19,521)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	587		2,621.21		35,445		24,478		29,126			(10,967)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/08/2023	06/12/2024	274		2,636.55		11,914		8,228		9,787			(3,686)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	203		35,950.13		91,080		64,553		10,249			(26,527)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	44		37,649.09		5,250		3,721		184			(1,529)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	29		37,445.22		4,100		2,906		158			(1,194)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	24		33,809.43		17,440		12,361		13,790			(5,079)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	29		33,673.51		21,400		15,167		17,757			(6,233)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/14/2023	06/20/2024	4,500		15,005.69		51,300		36,359		19,236			(14,941)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/14/2023	06/20/2024	1,000		15,005.69		11,400		8,080		4,275			(3,320)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/14/2023	06/20/2024	640		1,932.19		47,220		33,467		7,037			(13,753)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/14/2023	06/20/2024	534		2,085.87		12,070		8,555		381			(3,515)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/14/2023	06/20/2024	587		2,121.47		9,768		6,923		259			(2,845)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/14/2023	06/20/2024	427		1,860.97		15,496		10,983		8,788			(4,513)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/14/2023	06/20/2024	267		1,836.61		10,415		7,382		6,978			(3,033)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/20/2024	1,666		366.01		9,000		6,379		1,871			(2,621)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/20/2024	4,441		364.93		25,760		18,257		5,638			(7,503)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/20/2024	28,591		360.61		219,390		155,492		57,660			(63,898)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	6,107		360.25		66,440		56,618		31,196			(9,822)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2028	300,000		928.69		55,680		52,399		44,580			(3,281)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/20/2024	2,154		941.69		27,200		19,278		7,021			(7,922)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/20/2024	16,906		927.76		312,430		221,434		104,743			(90,996)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/13/2025	5,492		925.90		143,310		122,125		76,742			(21,185)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/20/2024	37,264		380.08		195,360		138,461		42,183			(56,899)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/20/2024	46,580		369.46		480,150		340,305		165,508			(139,845)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/20/2024	2,258		382.21		10,080		7,144		1,968			(2,936)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	3,670		350.68		137,280		116,986		108,225			(20,294)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2030	200,000		928.69		54,340		52,053		45,420			(2,287)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	974		2,761.60		45,000		31,894		4,323			(13,106)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	429		2,864.26		10,120		7,173		480			(2,947)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	06/14/2023	06/20/2024	312		2,889.93		6,240		4,423		254			(1,817)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/20/2024	4,500		15,185.48		49,950		35,500		21,312			(14,450)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/20/2024	1,100		15,185.48		12,210		8,678		5,209			(3,532)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/20/2024	461		15,139.92		170,576		121,230		145,023			(49,346)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/20/2024	72		15,610.67		19,880		14,129		16,519			(5,751)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/20/2024	33		15,884.01		10,063		7,152		7,999			(2,911)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	1,376		1,911.95		62,608		44,496		42,538			(18,112)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	371		1,947.84		14,742		10,477		9,329			(4,265)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/15/2023	06/20/2024	6,597		187.00		18,240		12,963		8,382			(5,277)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/15/2023	06/20/2024	3,300		0.99		108,240		76,927		78,613			(31,313)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/15/2023	06/20/2024	500		1.02		7,600		5,401		4,985			(2,199)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	641		4,373.85		90,440		64,277		51,023			(26,163)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	137		4,382.58		16,200		11,514		9,292			(4,686)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	198		34,476.87		143,888		102,263		116,164			(41,625)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	58		35,681.15		32,080		22,800		22,300			(9,280)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/20/2024	131,028		258.96		792,200		563,025		181,644			(229,175)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/13/2025	67,826		258.96		549,120		468,599		191,534			(80,521)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/20/2024	23,508		263.89		93,940		66,764		14,580			(27,176)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/20/2024	1,382		367.29		7,750		5,508		1,028			(2,242)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/20/2024	4,421		366.57		25,920		18,422		3,604			(7,498)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/20/2024	28,463		361.87		224,540		159,583		40,742			(64,957)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/14/2030	400,000		259.48		109,440		104,876		88,600			(4,564)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	06/15/2023	06/20/2024	37,056		382.22		203,280		144,473		45,616			(58,807)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	06/15/2023	06/20/2024	46,320		371.53		470,250		334,212		156,232			(136,038)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/13/2025	6,356		361.50		69,920		59,667		24,538			(10,253)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	06/15/2023	06/20/2024	3,930		355.86		35,000		24,875		12,788			(10,125)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/15/2023	06/20/2024	3,369		355.86		46,560		33,091		28,545			(13,469)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	6,308		563.43		205,920		175,725		110,643			(30,195)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	1,699		2,574.97		113,608		80,742		94,326			(32,866)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/15/2023	06/20/2024	270		2,686.36		16,058		11,413		11,678			(4,645)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/22/2023	06/26/2024	183		37,171.64		26,660		19,442		1,907			(7,218)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/22/2023	06/26/2024	80		37,646.90		7,560		5,513		488			(2,047)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/22/2023	06/26/2024	24		38,902.92		800		583		49			(217)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/22/2023	06/26/2024	15		33,946.71		9,750		7,110		7,641			(2,640)				

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/22/2023	06/26/2024	21		34,150.39		11,270		8,219		8,451			(3,051)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	06/22/2023	06/26/2024	6,400		15,042.32		92,160		67,209		36,103			(24,951)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	06/22/2023	06/26/2024	1,000		15,042.32		12,800		9,335		4,585			(3,465)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	649		2,044.08		14,352		10,466		1,073			(3,886)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	812		2,093.98		11,115		8,106		614			(3,009)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	1,395		364.24		7,496		5,467		1,719			(2,029)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	3,905		360.66		26,559		19,369		7,248			(7,191)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	7,252		358.51		77,467		66,865		44,680			(10,602)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/22/2023	06/26/2024	42,106		381.88		238,500		173,929		53,648			(64,571)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	32,914		358.51		255,765		186,520		76,890			(69,245)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/22/2023	06/26/2024	39,861		371.91		401,860		293,061		136,691			(108,799)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	1,395		358.15		11,075		8,076		3,382			(2,998)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/22/2023	06/26/2024	4,772		383.67		23,970		17,480		5,019			(6,490)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	2,694		943.90		34,848		25,413		12,747			(9,435)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	1,297		2,750.13		51,315		37,422		7,108			(13,893)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	511		2,869.71		8,398		6,124		461			(2,274)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/26/2024	11,636		932.77		199,346		145,376		82,926			(53,971)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	236		2,869.71		3,876		2,827		213			(1,049)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	5,279		933.69		121,623		104,977		74,200			(16,645)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	314		2,521.17		16,656		12,147		14,748			(4,509)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/22/2023	06/26/2024	197		2,549.15		7,690		5,608		6,486			(2,082)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	430		14,846.80		160,198		117,152		147,515			(43,047)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/23/2023	06/26/2024	2,100		0.99		69,510		50,832		60,506			(18,678)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/23/2023	06/26/2024	773		4,284.42		96,360		70,467		70,229			(25,893)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	114		15,308.44		35,056		25,636		32,201			(9,420)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	40		15,487.13		16,975		12,414		15,208			(4,561)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/23/2023	06/26/2024	9,540		178.20		22,100		16,162		15,180			(5,938)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	187		33,896.06		171,215		125,208		154,436			(46,007)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	50		35,009.07		48,498		35,466		41,536			(13,032)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/26/2024	39		35,481.25		30,485		22,293		25,254			(8,192)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	6,400		14,891.48		93,440		68,332		36,079			(25,108)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	1,000		14,891.48		12,900		9,434		4,548			(3,466)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2023	06/23/2025	6,972		358.91		72,750		62,922		37,975			(9,828)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	32,631		358.91		248,040		181,390		73,034			(66,650)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/26/2024	115,599		255.63		733,590		536,468		263,266			(197,122)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	1,394		358.56		10,800		7,898		3,241			(2,902)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/26/2024	28,024		260.26		120,960		88,457		32,009			(32,503)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2025	66,168		255.63		555,900		480,802		252,451			(75,098)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	7,608		354.19		71,550		52,324		33,678			(19,226)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2028	900,000		256.92		168,300		159,226		135,090			(9,074)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/21/2030	1,000,000		256.92		273,800		263,248		230,400			(10,552)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	3,663		354.90		43,940		32,133		55,056			(11,807)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	5,003		574.77		132,340		114,462		70,846			(17,878)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2023	06/26/2024	1,630		2,545.11		90,159		65,933		83,120			(24,226)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2023	06/26/2024	517		2,602.96		25,480		18,633		22,701			(6,847)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2023	06/26/2024	398		2,633.14		22,420		16,396		19,448			(6,024)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	1,394		364.65		7,350		5,375		1,637			(1,975)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2023	06/26/2024	4,183		361.06		27,750		20,293		7,423			(7,457)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	1,812		1,839.85		92,631		67,740		78,847			(24,891)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	659		1,883.57		21,468		15,699		17,490			(5,769)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	384		1,909.07		19,523		14,277		15,084			(5,246)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	42,265		380.45		232,500		170,025		62,874			(62,475)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/26/2024	39,730		370.51		393,390		287,683		153,412			(105,707)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	5,600		14,964.58		73,360		54,765		15,042			(18,595)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	800		14,964.58		12,000		8,958		2,829			(3,042)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	646		2,048.29		12,960		9,675		1,185			(3,285)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	430		2,094.76		5,304		3,960		387			(1,344)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	592		2,111.49		6,094		4,549		423			(1,545)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	269		1,860.56		8,665		6,469		5,504			(2,196)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/28/2023	07/03/2024	1,010		2,744.95		49,920		37,267		8,763			(12,653)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/28/2023	07/03/2024	466		2,871.12		8,760		6,540		621			(2,220)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	06/28/2023	07/03/2024	427		2,940.65		4,290		3,203		194			(1,087)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	210		36,222.34		57,155		42,668		9,608			(14,487)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	71		37,373.33		6,552		4,891		681			(1,661)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	30		38,321.21		1,100		821		119			(279)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/28/2023	07/03/2024	21		33,818.80		11,067		8,262		9,769			(2,805)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	3,343		364.67		18,017		13,450		4,084			(4,567)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	5,015		362.16		31,916		23,826		8,166			(8,090)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	31,482		359.28		239,876		179,074		69,866			(60,802)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	07/03/2024	10,650		930.48		197,010		147,073		81,651			(49,937)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	1,393		359.64		10,384		7,752		2,977			(2,632)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	06/27/2025	6,687		358.57		72,631		63,312		41,414			(9,319)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	2,689		924.91		74,250		64,723		45,013			(9,527)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	07/03/2024	1,291		938.85		19,440		14,513		7,328			(4,928)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2028	200,000		929.56		37,280		35,374		29,600			(1,906)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/28/2023	07/03/2024	46,236		371.01		452,640		337,908		158,073			(114,732)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/28/2023	07/03/2024	1,410		377.04		9,550		7,129		2,628			(2,421)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/28/2023	07/03/2024	34,959		380.23		190,960		142,557		45,727			(48,403)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/29/2023	07/03/2024	2,179		1,896.64		118,900		89,009		83,751			(29,891)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/29/2023	07/03/2024	478		1,917.34		18,090		13,542		12,569			(4,548)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	482		15,059.46		192,312		143,965		174,864			(48,347)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	114		15,731.76		33,983		25,440		29,448			(8,543)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/29/2023	07/03/2024	7,906		177.09		22,120		16,559		15,964			(5,561)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	5,700		14,939.95		74,670		55,898		22,944			(18,772)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	900		14,939.95		13,320		9,971		4,676			(3,349)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	240		34,327.15		203,852		152,604		172,989			(51,248)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	62		35,282.58		53,466		40,025		41,330			(13,441)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	15		36,169.76		8,195		6,135		5,862			(2,060)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/29/2023	07/03/2024	5,100		1.01		163,710		122,553		116,333			(41,157)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/29/2023	07/03/2024	1,100		1.03		23,100		17,293		15,580			(5,807)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	804		4,363.39		105,700		79,127		64,259			(26,573)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	184		4,385.17		12,640		9,462		8,007			(3,178)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	2,111		2,618.38		135,850		101,697		103,199			(34,153)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	422		2,761.68		16,797		12,574		10,726			(4,223)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/29/2023	07/03/2024	3,354		363.45		18,120		13,565		4,721			(4,555)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/29/2023	07/03/2024	5,032		360.94		32,040		23,985		9,359			(8,055)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	06/29/2023	07/03/2024	31,588		358.08		240,690		180,180		79,324			(60,510)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/29/2023	06/27/2025	6,709		357.01		73,440		64,107		40,917			(9,333)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	07/03/2024	124,924		257.72		674,100		504,631		215,968			(169,469)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/27/2025	38,139		257.72		284,200		248,082		121,945			(36,118)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	07/03/2024	28,799		263.38		93,980		70,353		20,663			(23,627)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/29/2028	300,000		256.95		55,800		52,977		44,970			(2,823)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/28/2030	100,000		256.95		27,200		26,217		23,050			(983)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	34,843		381.85		184,760		138,311		35,122			(46,449)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	45,802		372.60		448,250		335,560		131,859			(112,690)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	2,810		357.65		24,200		18,116		10,330			(6,084)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/29/2023	07/03/2024	3,091		356.94		26,400		19,763		18,267			(6,637)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	4,792		582.23		117,500		102,567		58,508			(14,933)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/06/2023	07/10/2024	543		2,041.19		11,200		8,595		1,200			(2,605)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/06/2023	07/10/2024	597		2,162.78		3,410		2,617		141			(793)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	4,000		15,089.45		46,000		35,301		28,684			(10,699)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	600		15,089.45		6,900		5,295		4,303			(1,605)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/06/2023	07/10/2024	21		34,261.48		8,960		6,876		6,826			(2,084)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/06/2023	07/10/2024	174		37,619.78		16,520		12,678		1,595			(3,842)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/06/2023	07/10/2024	53		38,196.46		3,060		2,348		282			(712)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/06/2023	07/10/2024	1,124		2,834.63		34,336		26,350		2,436			(7,986)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/06/2023	07/10/2024	426		2,984.23		4,323		3,317		150			(1,006)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/06/2023	07/10/2024	271		2,568.97		11,389		8,740		8,167			(2,649)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	07/06/2023	07/10/2024	31,910		382.62		190,380		146,098		47,395			(44,282)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	07/06/2023	07/10/2024	27,431		372.97		283,220		217,344		96,390			(65,876)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	07/06/2023	07/10/2024	2,519		384.05		13,680		10,498		3,252			(3,182)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/10/2024	2,273		936.75		31,080		23,851		14,218			(7,229)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/10/2024	11,041		923.82		208,080		159,681		107,609			(48,399)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	6,062		923.82		154,000		135,868		104,291			(18,132)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	1,404		361.38		7,750		5,947		2,577			(1,803)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	6,179		358.88		40,040		30,727		14,715			(9,313)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	30,334		356.04		235,440		180,677		95,581			(54,763)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	8,145		356.04		86,130		75,989		57,708			(10,141)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/10/2024	1,966		355.68		15,540		11,925		6,407			(3,615)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	1,700		0.98		50,320		38,719		42,709			(11,601)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	519		4,325.56		58,080		44,690		43,918			(13,390)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	210		34,105.96		187,653		144,389		170,188			(43,264)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	36		34,848.13		17,868		13,749		15,871			(4,119)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/07/2023	07/10/2024	4,000		15,036.85		45,600		35,087		19,407			(10,513)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/07/2023	07/10/2024	700		15,036.85		7,980		6,140		3,396			(1,840)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/10/2024	366		15,096.99		124,795		96,023		111,729			(28,772)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/10/2024	60		15,623.28		21,438		16,495		18,386			(4,943)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/10/2024	47		15,322.55		24,290		18,690		21,165			(5,600)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	1,555		1,864.66		74,559		57,369		58,146			(17,190)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/10/2024	106,031		255.15		577,800		444,588		266,944			(133,212)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	322		1,928.06		12,222		9,404		8,786			(2,818)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2025	47,910		255.15		358,680		317,106		192,729			(41,574)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	268		1,931.79		10,560		8,125		7,530			(2,435)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/10/2024	25,133		258.46		103,040		79,284		40,125			(23,756)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	6,717		177.56		15,840		12,188		10,756			(3,652)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	1,498		2,631.87		107,523		82,733		80,890			(24,790)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2028	1,200,000		254.64		221,880		211,615		189,840			(10,265)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	346		2,704.76		20,808		16,011		14,420			(4,797)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/07/2023	07/10/2024	230		2,720.38		12,714		9,783		8,671			(2,931)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/05/2030	600,000		254.64		161,820		156,469		143,880			(5,351)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/10/2024	32,306		381.59		180,550		138,924		39,191			(41,626)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/10/2024	27,530		371.98		283,220		217,923		91,007			(65,297)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/10/2024	3,652		356.68		35,360		27,208		15,062			(8,152)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/10/2024	1,966		357.03		26,460		20,360		17,014			(6,100)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	2,301		566.92		74,400		65,776		39,826			(8,624)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/10/2024	1,402		362.68		7,250		5,579		2,501			(1,672)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/10/2024	5,889		360.54		35,280		27,146		12,967			(8,134)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/10/2024	30,004		357.68		216,140		166,309		86,444			(49,831)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/07/2025	8,132		357.68		83,520		73,839		49,127			(9,681)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	07/12/2023	07/17/2024	4,800		15,307.23		90,240		70,751		42,464			(19,489)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	07/12/2023	07/17/2024	1,000		15,307.23		13,400		10,506		5,523			(2,894)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	07/12/2023	07/17/2024	600		15,307.23		7,800		6,115		2,735			(1,685)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/12/2023	07/17/2024	259		1,900.50		9,765		7,656		3,697			(2,109)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	20		34,416.12		18,060		14,160		10,194			(3,900)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	15		33,866.56		13,350		10,467		9,604			(2,883)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	1,662		365.24		10,020		7,856		2,060			(2,164)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	3,879		361.63		29,260		22,941		7,159			(6,319)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	25,491		360.91		200,560		157,246		50,763			(43,314)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/11/2025	4,433		360.91		47,840		42,610		22,222			(5,230)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2028	100,000		934.02		18,550		17,742		14,410			(808)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2030	100,000		934.02		27,190		26,344		22,210			(846)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/17/2024	2,034		945.22		27,170		21,302		6,321			(5,868)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/17/2024	9,100		933.08		169,150		132,619		49,160			(36,531)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/11/2025	5,781		938.69		131,220		116,875		60,904			(14,345)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/17/2024	44,760		382.83		262,560		205,856		66,532			(56,704)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/17/2024	38,606		373.18		394,956		309,659		140,776			(85,297)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/11/2025	1,679		373.18		38,556		34,341		26,220			(4,215)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/17/2024	3,077		384.62		16,093		12,617		3,800			(3,476)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	230		36,957.83		49,770		39,021		5,606			(10,749)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	49		37,198.26		8,500		6,664		887			(1,836)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	32		37,713.47		3,410		2,674		320			(736)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	1,043		2,853.21		55,160		43,247		2,657			(11,913)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	373		3,041.10		4,600		3,607		69			(993)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/12/2023	07/17/2024	298		3,030.37		4,080		3,199		63			(881)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/12/2023	07/17/2024	517		2,049.37		23,930		18,762		1,260			(5,168)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/12/2023	07/17/2024	672		2,198.24		7,943		6,228		249			(1,715)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	07/12/2023	07/17/2024	362		2,176.98		5,278		4,138		166			(1,140)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/17/2024	450		15,525.26		187,992		147,784		142,263			(40,208)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/17/2024	90		16,132.57		23,800		18,710		17,379			(5,090)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	1,589		1,948.94		77,035		60,559		44,892			(16,476)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	564		2,023.07		18,601		14,623		9,262			(3,978)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	410		2,025.02		23,744		18,666		10,962			(5,078)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	07/13/2023	07/17/2024	6,593		180.73		16,200		12,735		9,519			(3,465)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/13/2023	07/17/2024	4,900		15,571.98		94,080		73,958		26,771			(20,122)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/13/2023	07/17/2024	1,100		15,571.98		14,850		11,674		3,186			(3,176)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/13/2023	07/17/2024	600		15,571.98		7,020		5,519		1,339			(1,501)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	235		34,670.30		193,185		151,866		158,045			(41,319)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	52		35,667.76		26,496		20,829		20,372			(5,667)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	35		36,149.29		27,696		21,772		19,272			(5,924)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	07/13/2023	07/17/2024	4,000		1.00		139,200		109,428		86,297			(29,772)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	07/13/2023	07/17/2024	1,200		0.99		39,600		31,130		25,905			(8,470)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/17/2024	138,081		261.29		721,590		567,255		145,675			(154,335)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/11/2025	40,770		261.29		298,920		266,601		95,933			(32,319)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/17/2024	21,539		263.63		92,400		72,637		15,818			(19,763)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/13/2028	700,000		259.99		130,760		125,133		98,560			(5,627)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/12/2030	800,000		259.99		218,480		211,763		176,640			(6,717)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	729		4,361.01		107,200		84,272		63,485			(22,928)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	137		4,479.59		13,380		10,518		6,992			(2,862)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/17/2024	1,379		366.20		8,650		6,800		1,389			(1,850)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/17/2024	3,585		362.58		28,210		22,176		5,408			(6,034)				

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S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/11/2025	4,413		361.85		49,120		43,809		17,354			(5,311)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/17/2024	25,650		361.49		214,830		168,882		43,450			(45,948)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/13/2023	07/17/2024	44,416		383.03		254,400		199,988		50,394			(54,412)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/13/2023	07/17/2024	38,829		373.73		396,150		311,421		115,633			(84,729)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/13/2023	07/17/2024	5,028		358.33		33,660		26,461		12,256			(7,199)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/13/2023	07/17/2024	2,235		357.98		17,440		13,710		11,943			(3,730)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	6,274		581.75		164,340		146,572		80,725			(17,768)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	1,889		2,691.34		134,538		105,763		82,740			(28,775)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	445		2,704.83		22,008		17,301		13,620			(4,707)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/13/2023	07/17/2024	296		2,804.71		21,104		16,590		10,293			(4,514)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/19/2023	07/24/2024	252		1,957.09		10,880		8,733		2,009			(2,147)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/19/2023	07/24/2024	353		1,969.00		11,529		9,254		2,008			(2,275)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/19/2023	07/24/2024	453		2,238.95		7,281		5,844		124			(1,437)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/19/2023	07/24/2024	756		2,137.72		28,110		22,564		675			(5,546)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	07/19/2023	07/24/2024	1,000		15,826.35		11,700		9,392		774			(2,308)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	07/19/2023	07/24/2024	5,300		15,826.35		78,970		63,389		8,086			(15,581)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	29		35,131.33		16,900		13,566		6,065			(3,334)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	14		37,164.88		5,500		4,415		321			(1,085)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	68		37,901.16		14,640		11,751		683			(2,889)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	197		37,690.80		49,680		39,878		2,427			(9,802)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/24/2024	1,923		370.25		10,290		8,260		1,368			(2,030)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/24/2024	4,944		366.98		32,760		26,296		5,216			(6,464)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/24/2024	19,227		363.70		155,400		124,739		29,352			(30,661)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	7,141		362.97		81,120		73,018		36,074			(8,102)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/24/2024	1,648		363.70		13,320		10,692		2,516			(2,628)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	1,908		955.74		27,360		21,962		6,022			(5,398)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	8,903		944.42		168,000		134,853		43,914			(33,147)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/18/2025	7,949		936.87		230,250		207,254		104,812			(22,996)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/19/2023	07/24/2024	46,313		384.23		258,960		207,866		49,458			(51,094)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/19/2023	07/24/2024	34,037		375.99		320,860		257,553		87,054			(63,307)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/19/2023	07/24/2024	3,627		386.74		16,900		13,566		2,886			(3,334)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/19/2023	07/24/2024	1,674		386.02		8,220		6,598		1,451			(1,622)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	844		2,968.49		28,750		23,078		531			(5,672)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	440		3,047.54		8,280		6,646		99			(1,634)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	183		3,025.73		4,050		3,251		54			(799)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/19/2023	07/24/2024	220		2,753.14		7,920		6,357		1,350			(1,563)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	8,756		182.74		18,416		14,822		9,923			(3,594)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	356		2,018.30		14,917		12,006		7,221			(2,911)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	1,373		1,961.25		78,219		62,953		42,701			(15,266)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	58		16,641.51		14,148		11,387		9,766			(2,761)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	78		16,192.99		29,124		23,440		21,127			(5,684)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	291		15,574.35		105,885		85,220		83,824			(20,665)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/20/2023	07/24/2024	1,100		15,466.09		12,650		10,181		2,944			(2,469)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/20/2023	07/24/2024	5,300		15,466.09		79,500		63,984		23,286			(15,516)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	60		36,211.48		36,750		29,578		22,303			(7,172)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	136		35,366.08		93,648		75,371		64,639			(18,277)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/24/2024	183		4,426.21		15,040		12,105		9,286			(2,935)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/24/2024	594		4,308.12		81,900		65,916		55,393			(15,984)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	1,200		1.01		26,280		21,151		15,529			(5,129)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	2,000		0.96		68,200		54,890		49,342			(13,310)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/24/2024	100,949		255.90		772,900		622,055		234,988			(150,845)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	72,051		257.72		626,450		564,645		235,269			(61,805)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/24/2024	27,356		262.65		122,120		98,286		24,022			(23,834)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/20/2028	900,000		259.53		167,580		160,999		127,980			(6,581)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/19/2030	1,800,000		259.53		490,140		476,389		398,700			(13,751)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/24/2024	1,932		368.40		10,290		8,282		1,549			(2,008)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/24/2024	4,969		365.14		32,580		26,221		5,804			(6,359)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/24/2024	19,324		361.52		158,200		127,325		33,362			(30,875)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	7,453		360.80		85,050		76,659		31,729			(8,391)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/24/2024	1,380		361.52		11,300		9,095		2,383			(2,205)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2023	07/24/2024	46,263		386.60		267,200		215,051		37,404			(52,149)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2023	07/24/2024	33,797		378.30		328,180		264,130		68,655			(64,050)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2023	07/24/2024	5,817		360.25		50,400		40,564		15,724			(9,836)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2023	07/24/2024	6,095		360.61		67,540		54,358		38,965			(13,182)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	5,631		598.78		131,400		118,436		50,592			(12,964)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	1,586		2,687.31		116,702		93,926		71,411			(22,776)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/20/2023	07/24/2024	406		2,814.76		20,284		16,325		10,033			(3,959)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	206		38,255.16		51,100		41,972		1,755			(9,128)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/26/2023	07/31/2024	505		2,227.89		7,940		6,522		185			(1,418)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/26/2023	07/31/2024	353		2,221.95		5,866		4,818		138			(1,048)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	62		39,072.13		7,920		6,505		283			(1,415)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/26/2023	07/31/2024	606		2,140.76		20,364		16,726		612			(3,638)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	14		38,894.53		2,100		1,725		73			(375)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	800		15,499.26		12,160		9,988		2,074			(2,172)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	14		35,058.35		10,700		8,789		3,604			(1,911)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	3,100		15,499.26		41,540		34,119		6,104			(7,421)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	1,654		368.18		9,300		7,639		1,582			(1,661)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	220		3,079.57		3,060		2,513		44			(547)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	2,757		365.27		18,600		15,277		3,669			(3,323)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	28,946		362.74		228,900		188,009		50,671			(40,891)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	367		3,038.65		7,300		5,996		119			(1,304)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	07/26/2023	07/31/2024	1,063		2,926.82		49,010		40,255		1,439			(8,755)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	6,616		363.46		69,360		63,088		32,880			(6,272)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/31/2024	3,313		389.69		17,940		14,735		2,859			(3,205)				

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/31/2024	40,865		377.38		446,960		367,115		117,257			(79,845)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	1,930		362.37		15,540		12,764		3,509			(2,776)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/31/2024	40,865		388.24		242,424		199,118		41,163			(43,306)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/26/2023	07/26/2030	200,000		941.31		54,220		52,824		43,180			(1,396)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	3,293		951.66		50,220		41,249		13,602			(8,971)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/31/2024	9,986		938.48		208,680		171,402		65,936			(37,278)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	3,081		931.89		93,960		85,464		46,653			(8,496)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/27/2023	07/31/2024	7,205		178.61		17,160		14,132		10,788			(3,028)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	07/27/2023	07/31/2024	394		15,449.46		164,700		135,638		128,375			(29,062)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	07/27/2023	07/31/2024	110		15,975.27		39,100		32,201		28,598			(6,899)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	1,893		1,958.80		107,448		88,489		61,018			(18,959)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	512		2,017.45		23,200		19,106		11,656			(4,094)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	358		2,058.50		14,826		12,210		6,705			(2,616)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	3,100		15,464.93		42,470		34,976		7,104			(7,494)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	800		15,464.93		12,400		10,212		2,372			(2,188)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	07/27/2023	07/31/2024	193		35,494.41		196,520		161,844		123,573			(34,676)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	07/27/2023	07/31/2024	48		35,635.54		47,430		39,061		29,215			(8,369)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	07/27/2023	07/31/2024	20		37,258.55		12,180		10,031		5,670			(2,149)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	3,300		1.00		108,570		89,413		64,753			(19,157)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/31/2024	630		4,451.88		89,320		73,559		46,914			(15,761)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/31/2024	135		4,509.70		10,140		8,351		5,302			(1,789)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/31/2024	115,221		257.85		706,260		581,639		210,474			(124,621)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	32,865		259.92		238,850		217,545		90,248			(21,305)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/31/2024	20,492		263.03		81,620		67,218		17,429			(14,402)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/27/2028	600,000		258.63		111,600		107,638		86,460			(3,962)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/26/2030	1,000,000		258.63		271,800		264,906		224,400			(6,894)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	1,389		365.04		7,900		6,506		1,898			(1,394)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	3,056		362.16		20,900		17,212		5,683			(3,688)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/27/2023	07/25/2025	6,667		360.36		69,840		63,610		34,999			(6,230)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	07/27/2023	07/31/2024	29,167		359.64		233,100		191,969		69,994			(41,131)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2023	07/31/2024	40,786		386.37		235,200		193,698		37,070			(41,502)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2023	07/31/2024	40,786		375.55		454,230		374,080		115,530			(80,150)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2023	07/31/2024	7,214		357.89		80,860		66,592		30,058			(14,268)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2023	07/31/2024	1,942		357.89		24,290		20,004		15,213			(4,286)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	8,097		586.84		230,910		210,313		97,443			(20,597)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	1,633		2,729.65		107,712		88,706		64,332			(19,006)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	371		2,802.40		20,470		16,858		10,862			(3,612)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/27/2023	07/31/2024	260		2,864.38		9,632		7,932		4,654			(1,700)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	54		38,281.53		11,970		10,055		438			(1,915)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	17		39,445.85		1,860		1,562		49			(298)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	28		35,000.25		20,000		16,800		7,718			(3,200)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/02/2023	08/07/2024	4,600		15,370.74		69,000		57,962		21,867			(11,038)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/02/2023	08/07/2024	600		15,370.74		7,020		5,897		1,856			(1,123)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	458		2,134.01		16,020		13,457		403			(2,563)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	407		2,257.92		4,640		3,898		58			(742)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	1,115		2,858.50		66,000		55,442		3,606			(10,558)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	446		3,014.61		8,880		7,459		184			(1,421)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	223		3,038.83		3,660		3,074		67			(586)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/07/2024	186		2,688.92		9,950		8,358		2,807			(1,592)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/07/2024	181		37,681.73		62,720		52,686		2,800			(10,034)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/07/2024	34,524		359.52		262,880		220,826		76,764			(42,054)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/07/2024	2,227		364.91		12,000		10,080		2,844			(1,920)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/07/2024	5,568		362.40		35,600		29,905		9,276			(5,695)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	7,239		359.17		77,220		70,967		34,561			(6,253)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/02/2023	08/07/2024	3,321		943.69		49,910		41,926		17,814			(7,984)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/02/2023	08/07/2024	11,356		930.62		233,200		195,894		95,144			(37,306)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/02/2023	08/01/2025	5,785		934.36		146,880		134,986		82,248			(11,894)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	08/02/2023	08/01/2025	1,667		360.95		56,760		52,164		39,170			(4,596)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	08/02/2023	08/07/2024	52,795		386.15		302,100		253,771		75,846			(48,329)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	08/02/2023	08/07/2024	23,341		373.91		264,600		222,270		93,929			(42,330)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	08/02/2023	08/07/2024	2,779		387.23		14,800		12,432		3,610			(2,368)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	202		35,603.26		153,502		129,289		105,295			(24,213)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	28		36,941.46		26,470		22,295		13,617			(4,175)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	23		37,399.27		14,208		11,967		7,035			(2,241)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/03/2023	08/07/2024	4,600		15,353.54		67,620		56,954		25,473			(10,666)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/03/2023	08/07/2024	500		15,353.54		6,700		5,643		1,937			(1,057)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/07/2024	462		15,614.55		173,453		146,093		140,687			(27,360)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/07/2024	85		16,213.33		36,010		30,330		27,087			(5,680)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/07/2024	46		16,013.74		16,212		13,655		12,603			(2,557)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	1,581		2,030.05		73,036		61,515		35,424			(11,521)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	306		2,063.39		12,396		10,441		5,545			(1,955)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/07/2024	6,684		179.18		17,160		14,453		10,999			(2,707)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	2,400		1.00		85,200		71,761		56,120			(13,439)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	674		4,321.84		91,640		77,185		66,266			(14,455)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	2,088		2,706.63		141,736		119,379		90,410			(22,357)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/03/2023	08/07/2024	298		2,784.42		14,720		12,398		8,460			(2,322)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/07/2024	133,139		258.14		734,020		618,237		238,478			(115,783)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/01/2025	65,211		257.88		500,640		460,720		210,657			(39,920)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/07/2024	37,263		262.00		147,840		124,520		37,994			(23,320)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/03/2028	500,000		257.62		92,650		89,709		73,650			(2,941)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/02/2030	200,000		257.62		53,980		52,756		45,580			(1,224)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/07/2024	1,954		364.31		10,290		8,667		2,990			(1,623)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/07/2024	5,304		361.81		33,060		27,845		10,536			(5,215)				

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/07/2024	34,335		358.94		255,840		215,484		90,443			(40,356)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	7,258		358.58		76,180		70,106		46,784			(6,074)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/07/2024	52,756		384.04		298,620		251,516		69,111			(47,104)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/07/2024	23,168		372.22		267,260		225,103		93,743			(42,157)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/07/2024	8,653		358.96		64,480		54,309		26,872			(10,171)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/07/2024	6,420		358.25		82,340		69,352		52,730			(12,988)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	5,327		586.60		135,800		124,972		65,834			(10,828)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/14/2024	311		1,957.79		28,260		24,267		4,514			(3,993)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/14/2024	673		2,152.80		13,260		11,386		535			(1,874)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/14/2024	570		2,187.55		8,030		6,895		268			(1,135)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/14/2024	311		1,919.18		13,380		11,489		4,604			(1,891)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	233		37,371.25		89,380		76,750		6,699			(12,630)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	57		38,460.07		8,800		7,556		567			(1,244)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	26		38,986.92		2,520		2,164		171			(356)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	14		35,053.11		8,850		7,599		3,597			(1,251)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	20		35,123.36		10,710		9,197		4,304			(1,513)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/09/2023	08/14/2024	6,000		15,101.71		89,400		76,767		56,787			(12,633)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/09/2023	08/14/2024	900		15,101.71		10,530		9,042		6,492			(1,488)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	1,013		2,820.22		62,640		53,788		7,051			(8,852)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	338		2,972.16		7,110		6,105		387			(1,005)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	375		3,020.14		5,300		4,551		244			(749)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	188		2,673.61		9,500		8,158		3,494			(1,342)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	3,351		362.71		19,560		16,796		6,257			(2,764)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	5,586		361.28		35,800		30,741		12,039			(5,059)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	32,676		358.06		255,060		219,017		95,810			(36,043)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/08/2025	6,144		358.41		64,680		60,053		36,268			(4,627)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	1,955		356.98		16,310		14,005		6,322			(2,305)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/09/2023	08/09/2030	400,000		929.43		109,600		107,368		90,560			(2,232)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	2,475		939.65		37,260		31,995		15,513			(5,265)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/14/2024	13,772		931.28		253,440		217,626		114,413			(35,814)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/09/2023	08/08/2025	6,563		928.50		172,630		160,282		104,900			(12,348)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/09/2023	08/14/2024	55,907		385.28		276,000		236,998		68,150			(39,002)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/09/2023	08/14/2024	11,740		373.83		120,540		103,506		43,531			(17,034)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/09/2023	08/14/2024	4,473		386.35		20,480		17,586		4,847			(2,894)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	350		15,325.51		120,522		103,767		105,171			(16,755)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	73		15,552.44		18,183		15,655		15,709			(2,528)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	33		16,097.08		9,250		7,964		7,613			(1,286)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	1,872		1,945.69		102,708		88,429		65,062			(14,279)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	624		1,982.22		22,812		19,641		13,887			(3,171)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	260		2,009.13		11,715		10,086		6,621			(1,629)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/10/2023	08/14/2024	5,631		181.86		12,600		10,848		8,390			(1,752)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/10/2023	08/14/2024	6,000		15,128.84		91,200		78,521		50,879			(12,679)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/10/2023	08/14/2024	900		15,128.84		10,710		9,221		5,543			(1,489)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	171		35,387.20		142,260		122,483		101,006			(19,777)				

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

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	51		36,231.43		35,640		30,685		22,720			(4,955)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	23		36,583.19		20,672		17,798		11,889			(2,874)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/14/2024	3,900		1.00		139,230		119,874		95,322			(19,356)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/14/2024	800		1.01		21,760		18,735		14,437			(3,025)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	730		4,357.73		101,440		87,337		64,934			(14,103)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	137		4,476.10		11,760		10,125		6,828			(1,635)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	114		4,515.56		9,650		8,308		5,339			(1,342)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/14/2024	3,077		362.47		17,270		14,869		5,887			(2,401)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/14/2024	5,315		361.04		32,870		28,300		11,728			(4,570)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/14/2024	32,730		357.47		253,890		218,593		101,296			(35,297)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/14/2024	1,958		356.75		15,820		13,621		6,465			(2,199)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/14/2024	56,249		384.49		285,420		245,740		74,592			(39,680)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/14/2024	11,474		373.06		119,720		103,076		45,414			(16,644)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/14/2024	5,037		357.69		32,760		28,206		13,642			(4,554)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/14/2024	3,638		358.41		43,940		37,831		30,049			(6,109)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	3,058		576.51		87,360		81,221		41,119			(6,139)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	1,578		2,695.67		100,968		86,931		67,991			(14,037)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	263		2,738.25		13,090		11,270		8,448			(1,820)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/10/2023	08/14/2024	338		2,802.11		17,451		15,025		10,180			(2,426)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/14/2024	131,374		258.05		709,800		611,121		241,492			(98,679)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/08/2025	45,476		259.85		305,370		283,909		126,759			(21,461)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/14/2024	29,928		260.88		127,050		109,387		36,692			(17,663)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/10/2028	700,000		257.28		130,340		126,694		104,020			(3,646)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/09/2030	1,500,000		257.28		408,000		399,846		343,200			(8,154)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	5,875		358.18		60,480		56,230		38,933			(4,250)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	695		2,116.68		9,880		8,668		1,249			(1,212)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	962		2,006.26		38,880		34,111		7,768			(4,769)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	08/16/2023	08/21/2024	800		14,876.47		12,080		10,598		9,012			(1,482)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	08/16/2023	08/21/2024	6,000		14,876.47		90,600		79,488		67,592			(11,112)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	17		34,835.27		13,920		12,213		6,694			(1,707)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	23		38,833.33		1,920		1,685		159			(235)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	81		38,381.37		9,520		8,352		844			(1,168)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	193		37,199.34		61,640		54,080		7,042			(7,560)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/21/2024	1,694		359.80		8,880		7,791		4,323			(1,089)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/21/2024	7,342		356.97		46,540		40,832		24,280			(5,708)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/21/2024	23,437		353.78		181,770		159,476		101,829			(22,294)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/15/2025	6,777		354.14		73,200		68,656		43,535			(4,544)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/21/2024	2,541		354.14		19,260		16,898		10,722			(2,362)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	50,083		384.19		233,892		205,206		95,053			(28,686)				

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	37,140		371.40		373,428		327,628		198,882			(45,800)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	1,970		365.36		54,068		50,711		42,507			(3,357)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	1,688		392.01		4,500		3,948		1,497			(552)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2030	200,000		919.95		53,980		53,026		47,080			(954)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	2,500		931.90		34,799		30,531		17,045			(4,268)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/21/2024	13,479		923.62		231,260		202,896		121,816			(28,364)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	4,131		922.70		99,142		92,987		61,010			(6,155)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/16/2023	08/21/2024	1,267		2,802.25		58,410		51,246		12,222			(7,164)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/16/2023	08/21/2024	461		2,945.49		7,080		6,212		884			(868)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/16/2023	08/21/2024	192		2,997.58		1,850		1,623		203			(227)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/16/2023	08/21/2024	192		2,617.35		8,500		7,457		4,849			(1,043)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/17/2023	08/21/2024	482		14,877.68		179,843		158,206		175,438			(21,637)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/17/2023	08/21/2024	75		15,024.84		9,284		8,167		9,212			(1,117)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/17/2023	08/21/2024	41		14,980.69		22,302		19,619		21,543			(2,683)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	08/17/2023	08/21/2024	1,838		1,857.45		83,300		73,278		69,153			(10,022)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	08/17/2023	08/21/2024	595		1,935.16		28,930		25,449		22,033			(3,481)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	08/17/2023	08/21/2024	486		1,951.81		23,670		20,822		17,699			(2,848)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/17/2023	08/21/2024	6,100		14,715.81		89,670		78,882		72,364			(10,788)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/17/2023	08/21/2024	900		14,715.81		13,230		11,638		10,710			(1,592)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/17/2023	08/21/2024	238		34,750.62		192,536		169,372		158,500			(23,164)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/17/2023	08/21/2024	70		35,612.49		56,208		49,446		42,703			(6,762)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/17/2023	08/21/2024	17		36,370.94		10,134		8,915		7,207			(1,219)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/17/2023	08/21/2024	3,993		173.54		9,940		8,744		8,231			(1,196)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/17/2023	08/21/2024	4,100		1.00		125,870		110,727		108,939			(15,143)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/17/2023	08/21/2024	800		1.00		19,360		17,031		16,768			(2,329)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/21/2024	662		4,274.33		76,720		67,490		63,070			(9,230)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/21/2024	99,524		253.70		589,490		518,569		319,712			(70,921)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/15/2025	127,454		253.95		994,680		934,186		582,938			(60,494)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/21/2024	10,621		258.02		43,470		38,240		20,041			(5,230)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/17/2028	800,000		254.20		148,000		144,417		127,840			(3,583)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/16/2030	1,200,000		254.20		323,040		317,453		288,720			(5,587)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/17/2023	08/21/2024	1,417		358.38		7,550		6,642		4,128			(908)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/17/2023	08/21/2024	7,371		355.91		46,280		40,712		26,747			(5,568)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/17/2023	08/21/2024	23,530		352.74		180,110		158,441		111,337			(21,669)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/17/2023	08/15/2025	6,520		353.09		67,160		63,076		50,590			(4,084)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/21/2024	50,291		382.60		229,620		201,995		87,114			(27,625)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/21/2024	37,012		369.86		383,830		337,652		198,006			(46,178)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/21/2024	6,216		354.29		35,420		31,159		18,650			(4,261)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/21/2024	3,108		354.29		38,720		34,062		30,980			(4,658)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/15/2025	4,467		578.70		107,180		100,662		58,251			(6,518)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/21/2024	1,867		2,583.86		114,720		100,918		97,978			(13,802)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/21/2024	545		2,658.42		30,800		27,095		25,091			(3,706)				

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/21/2024	467		2,691.84		31,080		27,341		24,552			(3,739)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	802		2,002.80		32,700		29,300		7,925			(3,400)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	802		2,144.92		8,400		7,527		1,074			(873)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	428		2,116.87		6,000		5,376		860			(624)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	321		1,875.64		11,760		10,537		6,841			(1,223)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	267		1,920.52		7,050		6,317		3,451			(733)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/23/2023	08/28/2024	5,400		15,148.06		89,100		79,835		42,055			(9,265)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/23/2023	08/28/2024	1,000		15,148.06		11,400		10,215		4,429			(1,185)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/23/2023	08/28/2024	600		15,148.06		6,840		6,129		2,657			(711)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	32		34,266.14		21,780		19,515		14,469			(2,265)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	20		34,576.39		16,730		14,990		9,590			(1,740)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	180		36,748.19		71,920		64,441		16,921			(7,479)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	58		38,092.64		7,400		6,631		1,115			(769)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/28/2024	26		38,747.62		1,710		1,532		214			(178)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/23/2023	08/28/2024	1,232		2,802.31		53,760		48,170		13,527			(5,590)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/23/2023	08/28/2024	539		2,932.17		8,680		7,777		1,464			(903)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/23/2023	08/28/2024	231		2,921.78		4,020		3,602		704			(418)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/23/2023	08/28/2024	347		2,578.96		15,930		14,274		10,578			(1,656)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/28/2024	34,847		355.48		266,600		238,878		133,740			(27,722)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/28/2024	1,686		358.33		10,740		9,623		5,046			(1,117)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/28/2024	7,307		359.04		44,460		39,837		20,498			(4,623)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	7,307		355.48		79,300		75,126		43,923			(4,174)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/28/2024	1,405		355.84		10,550		9,453		5,232			(1,097)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/28/2024	54,152		381.50		284,544		254,956		138,969			(29,588)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/28/2024	29,332		371.57		278,720		249,738		161,905			(28,982)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/28/2024	2,538		386.47		9,495		8,508		4,196			(987)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2028	100,000		923.43		18,410		18,024		15,410			(386)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/28/2024	1,841		936.35		23,630		21,173		9,900			(2,457)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/28/2024	12,345		925.27		215,460		193,056		101,653			(22,404)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	3,249		923.43		81,300		77,021		50,826			(4,279)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/28/2024	1,679		1,868.43		84,010		75,475		69,848			(8,535)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/28/2024	704		1,888.74		19,240		17,285		15,862			(1,955)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/24/2023	08/28/2024	5,623		176.78		14,200		12,757		10,608			(1,443)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/28/2024	432		15,097.95		162,176		145,700		153,537			(16,476)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/28/2024	108		15,186.85		33,376		29,985		31,493			(3,391)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/28/2024	34		15,883.22		7,530		6,765		6,933			(765)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	5,400		14,816.44		88,560		79,563		66,053			(8,997)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	900		14,816.44		10,260		9,218		6,973			(1,042)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	235		34,679.11		214,000		192,259		185,250			(21,741)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	50		35,736.19		31,416		28,224		25,749			(3,192)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	15		35,702.09		10,605		9,528		8,653			(1,077)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/24/2023	08/28/2024	4,700		1.01		149,460		134,276		126,133			(15,184)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	851		4,283.00		115,200		103,496		97,775			(11,704)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	142		4,308.39		10,860		9,757		9,323			(1,103)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/28/2024	113,199		255.18		604,800		543,356		316,447			(61,444)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	101,014		254.41		776,140		736,280		447,089			(39,860)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/28/2024	23,583		258.23		96,600		86,786		45,117			(9,814)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/24/2028	1,000,000		254.41		184,700		180,924		159,200			(3,776)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/23/2030	700,000		254.41		188,160		185,412		167,090			(2,748)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	7,618		356.90		50,220		45,118		25,883			(5,102)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/24/2023	08/22/2025	7,336		353.35		80,600		76,461		56,655			(4,139)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	34,705		353.00		290,280		260,789		163,393			(29,491)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	08/24/2023	08/28/2024	1,411		353.35		11,550		10,377		6,455			(1,173)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2023	08/28/2024	54,005		380.19		288,410		259,109		126,345			(29,301)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2023	08/28/2024	29,406		370.64		287,040		257,879		154,652			(29,162)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2023	08/28/2024	6,786		353.67		43,680		39,242		24,846			(4,438)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2023	08/28/2024	3,676		351.90		49,270		44,264		41,167			(5,006)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/24/2023	08/22/2025	4,670		573.00		120,960		114,748		72,974			(6,212)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	1,751		2,578.40		119,250		107,135		101,981			(12,115)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/24/2023	08/28/2024	350		2,676.08		11,700		10,511		9,589			(1,189)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	183		37,507.00		48,000		43,916		7,410			(4,084)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	83		38,518.82		8,700		7,960		1,295			(740)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	23		38,937.50		1,680		1,537		258			(143)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	20		34,785.56		17,780		16,267		8,718			(1,513)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	4,400		15,462.43		53,680		49,112		10,637			(4,568)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	800		15,462.43		9,760		8,930		1,934			(830)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	08/30/2023	09/05/2024	631		2,045.95		21,768		19,916		3,980			(1,852)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	08/30/2023	09/05/2024	736		2,122.08		12,096		11,067		1,842			(1,029)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	08/30/2023	09/05/2024	315		2,070.69		8,664		7,927		1,463			(737)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	1,674		361.61		10,560		9,661		4,164			(899)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	3,348		360.18		23,160		21,189		9,418			(1,971)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	35,715		357.31		295,680		270,521		127,268			(25,159)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	1,395		351.93		15,650		14,318		7,476			(1,332)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	10,324		357.31		116,550		111,516		67,242			(5,034)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/30/2023	08/30/2030	100,000		930.32		27,140		26,806		22,550			(334)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	09/05/2024	3,870		943.34		55,080		50,393		24,441			(4,687)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	09/05/2024	9,029		911.71		263,760		241,317		143,878			(22,443)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	7,094		924.73		202,620		193,869		127,527			(8,751)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	1,402		362.24		43,950		42,052		32,909			(1,898)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	42,632		384.35		209,760		191,912		71,285			(17,848)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	28,047		369.37		344,000		314,729		168,898			(29,271)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	2,805		387.91		10,500		9,607		3,259			(893)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	832		2,755.87		61,160		55,956		15,935			(5,204)				

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	567		2,935.71		11,700		10,704		1,771			(996)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	08/30/2023	09/05/2024	265		2,911.91		6,580		6,020		1,064			(560)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	3,900		1.00		111,540		102,321		83,282			(9,219)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	900		1.05		17,640		16,182		11,612			(1,458)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	721		4,288.51		87,110		80,131		70,094			(6,979)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	116		4,340.08		10,850		9,981		8,584			(869)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/31/2023	09/05/2024	219		35,069.12		160,284		147,443		126,311			(12,841)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/31/2023	09/05/2024	60		35,902.45		39,543		36,375		29,118			(3,168)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/31/2023	09/05/2024	17		36,388.56		14,796		13,611		10,104			(1,185)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/31/2023	09/05/2024	4,500		15,501.07		55,800		51,188		9,952			(4,612)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	08/31/2023	09/05/2024	900		15,501.07		11,160		10,238		1,990			(922)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	09/05/2024	439		15,578.57		132,600		121,640		105,762			(10,960)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	09/05/2024	65		16,012.60		23,200		21,282		17,761			(1,918)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/31/2023	09/05/2024	1,737		1,911.07		88,902		81,779		63,947			(7,123)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/31/2023	09/05/2024	421		1,962.36		11,424		10,509		7,913			(915)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/31/2023	09/05/2024	263		2,019.35		7,990		7,350		5,094			(640)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	08/31/2023	09/05/2024	7,221		178.57		17,160		15,742		11,256			(1,418)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	09/05/2024	83,958		256.75		503,280		462,959		193,255			(40,321)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	09/05/2024	27,209		261.12		112,700		103,671		35,135			(9,029)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/29/2025	29,541		257.52		226,480		217,295		101,405			(9,185)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/31/2028	900,000		257.27		166,950		164,257		134,820			(2,693)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/30/2030	700,000		257.27		189,280		187,099		160,580			(2,181)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	09/05/2024	3,071		360.00		21,230		19,475		8,770			(1,755)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	09/05/2024	36,012		356.77		304,440		279,277		133,948			(25,163)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	08/29/2025	10,329		357.13		116,550		111,667		67,880			(4,883)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	42,503		382.98		217,440		200,019		102,300			(17,421)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	27,866		368.05		332,640		305,990		201,848			(26,650)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	7,318		354.91		49,660		45,681		29,472			(3,979)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	3,941		355.98		50,960		46,877		37,418			(4,083)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	5,026		551.94		185,640		178,111		129,543			(7,529)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	1,701		2,679.86		97,020		89,247		71,041			(7,773)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	302		2,727.47		14,936		13,739		10,471			(1,197)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	491		2,772.45		27,404		25,208		18,291			(2,196)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/11/2024	3,800		15,258.52		59,660		55,869		38,042			(3,791)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/11/2024	700		15,258.52		12,250		11,472		8,130			(778)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/11/2024	600		15,258.52		7,320		6,855		4,276			(465)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/07/2023	09/11/2024	539		2,009.78		17,000		15,920		5,972			(1,080)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/07/2023	09/11/2024	862		2,121.13		8,960		8,391		3,201			(569)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/07/2023	09/11/2024	269		1,839.05		6,800		6,368		4,933			(432)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/07/2023	09/11/2024	183		37,019.28		55,944		52,389		12,885			(3,555)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/07/2023	09/11/2024	93		38,192.30		9,888		9,260		2,000			(628)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/07/2023	09/11/2024	20		38,364.81		1,841		1,724		377			(117)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/07/2023	09/11/2024	26		34,397.22		17,478		16,367		11,816			(1,111)				

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/07/2023	09/11/2024	17		34,569.73		7,314		6,849		5,005			(465)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/07/2023	09/11/2024	1,203		2,801.27		43,090		40,352		16,565			(2,738)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/07/2023	09/11/2024	737		2,904.35		11,780		11,031		3,692			(749)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/07/2023	09/11/2024	233		2,958.47		2,340		2,191		669			(149)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/07/2023	09/11/2024	310		2,574.49		14,080		13,185		10,001			(895)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/11/2024	2,533		361.73		12,690		11,884		6,367			(806)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/11/2024	5,628		358.89		34,400		32,214		17,967			(2,186)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/11/2024	25,328		354.98		198,900		186,262		109,974			(12,638)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	7,880		354.27		87,920		85,096		59,981			(2,824)				
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/07/2023	09/07/2028	100,000		924.06		18,420		18,185		15,350			(236)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/07/2023	09/11/2024	2,381		932.37		37,400		35,024		20,975			(2,376)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/07/2023	09/11/2024	8,116		925.90		148,500		139,064		86,745			(9,436)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/07/2023	09/05/2025	4,653		918.51		130,720		126,521		93,263			(4,199)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/11/2024	36,490		381.44		174,150		163,084		85,121			(11,066)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/11/2024	29,984		370.13		297,860		278,934		176,988			(18,926)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/11/2024	1,697		390.28		3,960		3,708		1,637			(252)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	465		15,326.07		177,713		166,882		151,559			(10,831)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	79		16,120.64		17,436		16,373		14,173			(1,063)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	52		16,074.80		19,792		18,586		15,945			(1,206)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/11/2024	2,214		1,866.35		92,250		86,628		76,583			(5,622)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/11/2024	324		1,966.34		8,940		8,395		6,899			(545)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/11/2024	324		1,921.90		15,480		14,537		12,356			(943)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	09/08/2023	09/11/2024	3,900		15,280.23		59,670		56,033		27,312			(3,637)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2023	09/11/2024	6,739		175.40		17,280		16,227		12,521			(1,053)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	194		34,645.74		166,763		156,600		135,875			(10,163)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	55		35,579.31		41,990		39,431		32,138			(2,559)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	20		36,443.72		15,246		14,317		10,783			(929)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	09/08/2023	09/11/2024	2,800		1.00		80,920		75,988		68,090			(4,932)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	09/08/2023	09/11/2024	1,100		1.00		56,760		53,301		47,134			(3,459)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	897		4,249.90		109,060		102,413		94,332			(6,647)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/11/2024	125,597		255.57		715,830		672,204		337,091			(43,626)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2025	51,648		256.08		388,080		376,189		199,928			(11,891)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/11/2024	31,693		260.69		115,830		108,771		44,265			(7,059)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2028	1,100,000		255.57		203,500		201,011		170,170			(2,489)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/06/2030	400,000		255.57		107,760		106,818		93,800			(942)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/11/2024	2,533		361.77		12,690		11,917		6,344			(773)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/11/2024	5,628		358.93		34,200		32,116		17,906			(2,084)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/11/2024	25,606		355.02		200,200		187,999		110,853			(12,201)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/08/2025	8,160		354.31		90,770		87,989		62,067			(2,781)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2023	09/11/2024	36,436		381.66		180,600		169,593		84,141			(11,007)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2023	09/11/2024	29,657		370.33		301,350		282,984		172,959			(18,366)				

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2023	09/11/2024	9,038		353.34		59,520		55,893		35,916			(3,627)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2023	09/11/2024	3,954		352.63		55,580		52,193		45,418			(3,387)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/08/2023	09/08/2025	6,808		563.43		206,850		200,512		143,943			(6,338)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	2,136		2,582.25		141,955		133,304		122,161			(8,651)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	350		2,695.53		11,727		11,012		9,638			(715)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/08/2023	09/11/2024	233		2,741.87		9,390		8,818		7,506			(572)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/13/2023	09/18/2024	272		1,934.72		7,090		6,758		4,290			(332)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/13/2023	09/18/2024	380		2,089.35		4,207		4,010		1,795			(197)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/13/2023	09/18/2024	543		2,107.76		4,950		4,718		2,076			(232)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP-	09/13/2023	09/18/2024	435		1,988.10		13,248		12,628		6,646			(621)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	09/13/2023	09/18/2024	600		15,348.53		7,620		7,263		3,438			(357)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	09/13/2023	09/18/2024	5,100		15,348.53		73,950		70,486		34,962			(3,464)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	14		34,471.80		12,800		12,200		7,885			(600)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	23		34,610.10		13,200		12,582		8,100			(618)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	35		38,171.38		4,440		4,232		863			(208)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	52		38,067.65		7,200		6,863		1,423			(337)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	205		36,892.09		69,580		66,321		18,557			(3,259)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/13/2023	09/18/2024	6,195		361.54		31,460		29,987		14,825			(1,474)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/13/2023	09/18/2024	4,505		358.34		28,320		26,994		14,349			(1,326)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/13/2023	09/18/2024	27,876		354.08		228,690		217,979		126,318			(10,711)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/13/2023	09/12/2025	7,884		355.86		80,080		78,181		54,542			(1,899)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/13/2023	09/18/2024	47,587		383.55		229,840		219,075		98,324			(10,765)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/13/2023	09/18/2024	21,400		370.76		228,760		218,046		126,543			(10,714)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	09/13/2023	09/12/2025	2,816		355.85		100,700		98,313		80,708			(2,387)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/13/2023	09/13/2030	300,000		923.95		82,470		81,913		69,390			(557)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	3,355		936.88		46,190		44,027		21,163			(2,163)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	10,823		924.87		201,000		191,586		101,193			(9,414)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	4,005		925.79		100,640		98,254		57,118			(2,386)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	1,014		2,750.13		43,940		41,882		21,957			(2,058)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	351		2,834.71		8,550		8,150		3,529			(400)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	390		2,914.16		5,800		5,528		1,916			(272)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	195		2,578.40		9,500		9,055		6,729			(445)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/18/2024	195		2,609.16		8,450		8,054		5,705			(396)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	09/14/2023	09/18/2024	482		1,931.96		11,970		11,441		9,186			(529)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	09/14/2023	09/18/2024	1,929		1,902.09		108,720		103,914		86,341			(4,806)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/18/2024	39		16,278.53		12,180		11,642		9,279			(538)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/18/2024	71		16,108.31		20,240		19,345		15,594			(895)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/18/2024	368		15,473.89		148,200		141,649		119,464			(6,551)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	09/14/2023	09/18/2024	700		15,473.89		8,750		8,363		3,129			(387)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	09/14/2023	09/18/2024	5,100		15,473.89		71,400		68,244		27,083			(3,156)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/14/2023	09/18/2024	17		36,024.13		13,884		13,270		9,764			(614)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/14/2023	09/18/2024	46		35,919.41		27,168		25,967		19,685			(1,201)				

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/14/2023	09/18/2024	215		35,081.64		201,150		192,259		153,117			(8,891)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	09/14/2023	09/18/2024	6,773		176.81		16,200		15,484		11,902			(716)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/18/2024	164		4,450.94		9,730		9,300		7,212			(430)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/18/2024	701		4,266.91		89,400		85,448		73,936			(3,952)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	09/14/2023	09/18/2024	700		1.00		21,280		20,339		16,674			(941)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	09/14/2023	09/18/2024	3,800		1.00		130,340		124,579		103,187			(5,761)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/18/2024	124,537		256.40		698,610		667,730		305,477			(30,880)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/18/2024	26,547		259.99		109,480		104,641		41,660			(4,839)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/12/2025	67,539		256.14		522,460		510,786		260,464			(11,674)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/14/2028	800,000		256.14		147,920		146,604		121,920			(1,316)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/13/2030	400,000		256.14		107,600		106,916		93,360			(684)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/18/2024	5,908		361.52		30,660		29,305		12,500			(1,355)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/18/2024	4,220		358.67		26,550		25,376		11,573			(1,174)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/18/2024	27,850		354.41		228,690		218,581		110,070			(10,109)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/12/2025	7,595		355.83		78,570		76,814		45,810			(1,756)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/18/2024	47,346		385.50		233,220		222,911		81,165			(10,309)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/18/2024	21,291		372.65		230,280		220,101		109,726			(10,179)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/18/2024	10,926		355.16		94,380		90,208		50,943			(4,172)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/18/2024	3,082		356.59		28,270		27,020		21,655			(1,250)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	8,261		576.73		229,620		224,489		139,499			(5,131)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/14/2023	09/18/2024	2,158		2,628.20		167,048		159,664		135,894			(7,384)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/14/2023	09/18/2024	347		2,713.82		16,263		15,544		12,783			(719)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/14/2023	09/18/2024	193		2,656.74		14,005		13,386		11,238			(619)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/20/2023	09/25/2024	829		1,949.47		26,700		25,964		21,176			(736)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/20/2023	09/25/2024	663		2,052.65		7,440		7,235		6,890			(205)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/20/2023	09/25/2024	331		2,058.08		3,540		3,442		3,239			(98)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/20/2023	09/25/2024	331		1,824.58		9,360		9,102		8,149			(258)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/20/2023	09/25/2024	276		1,820.96		8,600		8,363		7,261			(237)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	4,400		14,969.92		59,840		58,191		39,653			(1,649)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	700		14,969.92		8,400		8,169		5,350			(231)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	800		14,969.92		7,200		7,002		4,179			(198)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	163		36,886.18		45,920		44,655		18,339			(1,265)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	58		37,919.40		6,600		6,418		2,402			(182)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	20		38,263.81		1,680		1,634		615			(46)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	17		34,681.96		12,120		11,786		7,810			(334)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	17		34,303.11		12,900		12,545		8,938			(355)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/25/2024	2,819		362.84		12,700		12,350		6,127			(350)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/25/2024	6,203		357.52		40,040		38,937		21,604			(1,103)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/25/2024	30,449		354.69		234,360		227,903		133,653			(6,457)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	8,176		354.33		87,290		86,073		67,695			(1,217)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/25/2024	1,974		354.69		15,190		14,772		8,663			(419)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/25/2024	37,044		385.54		172,788		168,027		85,769			(4,761)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/25/2024	37,886		373.07		373,005		362,728		221,547			(10,277)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/25/2024	3,368		388.75		12,600		12,253		5,937			(347)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/25/2024	1,403		390.89		4,505		4,381		2,047			(124)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/20/2023	09/20/2030	200,000		915.81		53,960		53,746		47,800			(214)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/25/2024	2,402		928.63		32,450		31,556		20,334			(894)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/25/2024	11,356		917.64		202,696		197,111		134,330			(5,585)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	5,460		915.81		138,000		136,075		95,442			(1,925)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	1,179		2,715.74		53,700		52,220		40,054			(1,480)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	629		2,860.82		9,120		8,869		6,299			(251)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	432		2,891.36		4,730		4,600		3,266			(130)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/20/2023	09/25/2024	196		2,667.39		7,150		6,953		5,459			(197)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	422		14,738.32		160,208		156,225		157,884			(3,983)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	41		14,650.15		24,390		23,784		24,192			(606)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	34		14,988.12		12,525		12,214		12,354			(311)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	09/21/2023	09/25/2024	2,133		1,767.57		99,180		96,714		97,215			(2,466)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	09/21/2023	09/25/2024	505		1,872.69		14,940		14,569		14,503			(371)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2023	09/25/2024	4,400		14,694.24		59,400		57,923		46,933			(1,477)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2023	09/25/2024	700		14,694.24		8,330		8,123		6,363			(207)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2023	09/25/2024	6,740		179.11		17,760		17,318		11,670			(442)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/21/2023	09/25/2024	217		34,308.91		170,200		165,968		152,398			(4,232)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/21/2023	09/25/2024	35		35,092.53		27,816		27,124		24,256			(692)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/21/2023	09/25/2024	23		35,535.44		15,832		15,438		13,635			(394)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/25/2024	3,000		0.98		102,000		99,464		96,914			(2,536)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/25/2024	1,100		1.00		37,400		36,470		35,463			(930)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/25/2024	688		4,191.52		85,840		83,706		79,515			(2,134)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/25/2024	141,936		251.97		816,240		795,945		575,893			(20,295)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/19/2025	56,299		251.97		433,100		427,656		307,921			(5,444)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/25/2024	29,339		257.27		105,820		103,189		65,713			(2,631)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/21/2028	1,300,000		252.22		238,810		237,615		216,580			(1,195)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/20/2030	800,000		252.22		213,360		212,597		198,000			(763)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2023	09/25/2024	3,131		359.40		13,860		13,515		9,290			(345)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2023	09/25/2024	6,262		354.13		39,820		38,830		28,722			(990)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2023	09/25/2024	30,457		351.32		231,120		225,373		172,814			(5,747)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/21/2023	09/19/2025	8,255		350.96		86,420		85,334		72,157			(1,086)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	37,290		383.00		172,920		168,621		105,778			(4,299)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	38,138		370.61		373,950		364,652		260,782			(9,298)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	5,368		351.85		48,830		47,616		107,872			(1,214)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	3,390		354.68		34,200		33,350		26,869			(850)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2023	09/19/2025	6,234		576.92		153,600		151,669		92,486			(1,931)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	1,401		2,481.36		67,690		66,007		66,385			(1,683)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	200		2,623.80		9,275		9,044		9,227			(231)				

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/25/2024	240		2,598.81		13,206		12,878		13,175			(328)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	292		35,529.73		152,880		151,616		122,699			(1,264)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	83		36,334.94		24,640		24,436		17,885			(204)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	30		36,838.19		5,900		5,851		4,023			(49)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	21		33,416.06		11,410		11,316		10,405			(94)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	18		33,550.27		15,000		14,876		13,981			(124)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	5,000		14,580.16		87,500		86,777		82,728			(723)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	700		14,580.16		7,700		7,636		6,601			(64)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	10/02/2024	843		1,965.68		21,150		20,975		20,110			(175)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	10/02/2024	675		2,010.16		11,040		10,949		12,230			(91)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	10/02/2024	281		2,042.18		3,350		3,322		3,688			(28)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	9,207		354.87		42,880		42,526		40,454			(354)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	6,329		351.05		38,280		37,964		37,083			(316)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	09/26/2025	6,905		347.92		69,840		69,548		69,908			(292)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	37,114		347.58		279,930		277,616		276,631			(2,314)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	1,439		348.97		9,950		9,868		9,760			(82)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	1,328		2,626.68		84,810		84,109		89,081			(701)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	523		2,770.81		12,610		12,506		12,765			(104)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	282		2,823.00		4,480		4,443		4,489			(37)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	241		2,475.09		13,800		13,686		13,793			(114)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	201		2,494.98		7,700		7,636		7,531			(64)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/27/2023	10/02/2024	52,708		378.41		222,640		220,800		187,147			(1,840)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/27/2023	10/02/2024	30,651		362.00		369,150		366,099		332,454			(3,051)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/27/2023	10/02/2024	1,432		380.50		5,100		5,058		4,271			(42)				
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/27/2023	09/27/2030	100,000		903.97		26,450		26,419		25,080			(32)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	1,438		914.81		20,540		20,370		21,526			(170)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	10/02/2024	11,394		903.97		213,210		211,448		223,276			(1,762)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/27/2023	09/26/2025	6,416		903.97		160,080		159,410		167,409			(670)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/28/2023	10/02/2024	3,400		1.01		98,940		98,393		98,940			(547)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/28/2023	10/02/2024	1,600		1.00		21,440		21,322		21,440			(118)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	10/02/2024	937		4,174.04		104,130		103,555		104,130			(575)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	10/02/2024	120		4,132.42		7,250		7,210		7,250			(40)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	10/02/2024	144		4,186.52		15,240		15,156		15,240			(84)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	229		34,070.33		196,350		195,265		196,350			(1,085)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	48		34,306.00		39,520		39,302		39,520			(218)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	27		35,080.32		24,480		24,345		24,480			(135)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	10/02/2024	5,100		14,702.77		92,310		91,800		92,310			(510)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	10/02/2024	700		14,702.77		7,980		7,936		7,980			(44)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	09/28/2023	10/02/2024	524		14,717.47		193,655		192,585		193,655			(1,070)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	09/28/2023	10/02/2024	109		15,114.44		29,520		29,357		29,520			(163)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	09/28/2023	10/02/2024	34		15,408.50		11,825		11,760		11,825			(65)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2023	10/02/2024	2,174		1,844.55		95,043		94,518		95,043			(525)				

SCHEDULE DB - PART A - SECTION 1

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

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RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2023	10/02/2024	669		1,812.25		29,412		29,249		29,412			(163)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2023	10/02/2024	390		1,851.72		15,526		15,440		15,526			(86)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/28/2023	10/02/2024	7,504		172.88		23,530		23,400		23,530			(130)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	2,150		2,551.22		122,580		121,903		122,580			(677)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	398		2,588.89		20,200		20,088		20,200			(112)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	279		2,684.31		14,280		14,201		14,280			(79)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	10/02/2024	89,550		252.76		441,000		438,563		440,999			(2,437)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	10/02/2024	23,482		255.77		88,500		88,011		88,499			(489)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/26/2025	72,834		253.01		497,760		496,370		497,764			(1,390)				
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/27/2030	700,000		251.25		186,410		186,262		186,410			(148)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	9,202		355.75		40,000		39,779		40,000			(221)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	6,326		351.58		36,960		36,756		36,960			(204)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	37,095		348.45		265,740		264,272		265,742			(1,468)				
S&P MARC 5% EXCESS RETURN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	6,901		348.45		68,400		68,209		68,400			(191)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	52,695		379.20		207,920		206,771		207,918			(1,149)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	30,643		362.79		353,100		351,149		353,099			(1,951)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	10,310		350.57		57,600		57,282		57,600			(318)				
SP500LV5 EUROPEAN - 1YR - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	4,869		349.87		52,190		51,902		52,190			(288)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	9,564		584.16		153,600		153,171		153,600			(429)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										358,339,264	850,056,878	0	614,988,682	XXX	920,939,424	0	0	(539,037,314)	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2023	02/16/2024	50		4,100		586,580		329,951		443,090			(256,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	10/20/2023	25		4,250		198,152		24,769		115,159			(173,383)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	01/19/2024	25		4,250		302,062		151,031		273,461			(151,031)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2023	02/16/2024	10		4,100		117,320		65,992		88,618			(51,328)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	10/20/2023	5		4,250		39,635		4,954		23,032			(34,680)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	01/19/2024	5		4,250		60,417		30,208		54,692			(30,208)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/04/2023	10/20/2023	25		3,700		250,042		25,004		1,447			(225,038)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/05/2023	10/20/2023	25		3,700		186,043		18,604		1,447			(167,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/21/2023	12/15/2023	50		3,900		282,580		117,742		161,786			(164,838)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/22/2023	11/17/2023	25		3,900		114,292		34,288		46,830			(80,005)				
0169999999 - Purchased Options - Hedging Other - Put Options										0	2,137,123	0	802,545	XXX	1,209,563	0	0	(1,334,580)	0	0	XXX	XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										358,339,264	852,194,001	0	615,791,226	XXX	922,148,987	0	0	(540,371,893)	0	0	XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										358,339,264	850,056,878	0	614,988,682	XXX	920,939,424	0	0	(539,037,314)	0	0	XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										0	2,137,123	0	802,545	XXX	1,209,563	0	0	(1,334,580)	0	0	XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										358,339,264	852,194,001	0	615,791,226	XXX	922,148,987	0	0	(540,371,893)	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	10		3,830	(315,270)			(13,136)		(461,189)			236,453				
S & P 500 (SPX)	INDEX LIAB	EX6	Equity/Index	Wolverine-	10/11/2022	10/06/2023	10		4,110	(194,470)			(8,103)		(184,288)			145,853				
S & P 500 (SPX)	INDEX LIAB	EX7	Equity/Index	Wolverine-	10/18/2022	10/13/2023	10		3,740	(420,080)			(17,503)		(553,952)			315,060				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	5		4,020	(139,543)			(5,814)		(139,170)			104,657				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	10		3,780	(489,450)			(20,394)		(517,826)			367,088				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	10		4,050	(343,010)			(14,292)		(258,331)			257,258				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	5		3,920	(199,268)			(21,134)		(193,528)			150,960				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	10		4,210	(254,250)			(26,966)		(133,725)			192,614				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	5		3,910	(200,788)			(25,098)		(201,920)			150,591				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	10		4,190	(261,820)			(32,728)		(160,407)			196,365				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		3,970	(232,558)			(29,070)		(178,150)			174,418				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		4,260	(152,313)			(19,039)		(60,090)			114,234				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	10		4,080	(377,620)			(47,203)		(268,342)			283,215				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	10		4,380	(227,280)			(28,410)		(60,973)			170,460				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	10		4,140	(328,020)			(41,003)		(226,286)			246,015				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	10		4,420	(197,320)			(24,665)		(50,755)			147,990				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	10		4,160	(310,661)			(64,721)		(218,598)			232,996				

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	5		4,460	(86,738)			(18,070)		(21,772)			65,054				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	10		4,090	(385,850)			(80,385)		(282,360)			289,388				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	10		4,390	(230,840)			(48,092)		(77,081)			173,130				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	5		4,060	(144,993)			(30,207)		(157,146)			108,744				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	5		4,370	(78,178)			(16,287)		(46,935)			58,633				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	5		3,970	(167,103)			(34,813)		(199,079)			125,327				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	10		4,230	(209,420)			(43,629)		(189,454)			157,065				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	5		3,960		(164,373)		(37,357)		(206,531)			127,015				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	5		4,240		(97,848)		(22,238)		(94,550)			75,609				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		3,930		(190,448)		(55,547)		(222,869)			134,900				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		4,230		(111,363)		(32,481)		(101,768)			78,882				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	5		4,060		(175,318)		(51,134)		(171,543)			124,183				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	10		4,360		(192,700)		(56,204)		(127,613)			136,496				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		4,060		(176,843)		(51,579)		(174,891)			125,263				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		4,350		(97,098)		(28,320)		(70,036)			68,777				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	5		4,140		(162,408)		(51,675)		(146,480)			110,732				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	10		4,440		(165,220)		(52,570)		(99,659)			112,650				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	5		4,250		(146,513)		(54,942)		(109,463)			91,570				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	10		4,550		(143,790)		(53,921)		(63,575)			89,869				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2023	02/09/2024	10		4,220		(340,610)		(127,729)		(247,015)			212,881				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2023	02/09/2024	10		4,550		(166,510)		(62,441)		(68,717)			104,069				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	10		4,230		(273,860)		(102,698)		(246,642)			171,163				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	10		4,540		(129,590)		(48,596)		(77,248)			80,994				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2023	02/23/2024	10		4,150		(277,440)		(113,498)		(310,821)			163,942				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2023	02/23/2024	10		4,430		(142,360)		(58,238)		(128,897)			84,122				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	10		4,100		(322,670)		(147,890)		(355,286)			174,780				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	10		4,390		(171,820)		(78,751)		(156,334)			93,069				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/08/2024	15		4,100		(384,558)		(176,256)		(541,697)			208,302				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/08/2024	10		4,390		(124,300)		(56,971)		(162,450)			67,329				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	10		4,040		(349,620)		(160,243)		(414,084)			189,378				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	10		4,320		(195,930)		(89,801)		(210,455)			106,129				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2023	03/22/2024	10		4,080		(320,680)		(146,978)		(388,735)			173,702				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2023	03/22/2024	15		4,360		(259,683)		(119,021)		(288,650)			140,661				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	15		4,160		(522,663)		(261,331)		(499,608)			261,331				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	10		4,430		(198,280)		(99,140)		(158,224)			99,140				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/11/2023	04/05/2024	10		4,250		(299,180)		(162,056)		(276,008)			137,124				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/11/2023	04/05/2024	10		4,540		(151,440)		(82,030)		(113,252)			69,410				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	15		4,270		(461,268)		(249,853)		(404,015)			211,414				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	10		4,540		(164,430)		(89,066)		(119,293)			75,364				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/25/2023	04/19/2024	10		4,270		(281,380)		(152,414)		(276,162)			128,966				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/25/2023	04/19/2024	10		4,580		(127,350)		(68,981)		(109,204)			58,369				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	10		4,270		(290,900)		(171,895)		(282,488)			119,005				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	10		4,550		(146,020)		(86,285)		(126,768)			59,735				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/09/2023	05/03/2024	10		4,250		(303,490)		(189,681)		(302,226)			113,809				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/09/2023	05/03/2024	10		4,540		(151,530)		(94,706)		(136,719)			56,824				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	10		4,270		(288,550)		(180,344)		(294,823)			108,206				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	10		4,570		(134,350)		(83,969)		(129,503)			50,381				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	05/17/2024	10		4,290		(312,810)		(195,506)		(287,639)			117,304				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	05/17/2024	5		4,610		(70,828)		(44,267)		(59,495)			26,560				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	10		4,290		(333,120)		(227,127)		(293,701)			105,993				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	10		4,590		(164,060)		(111,859)		(132,092)			52,201				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2023	05/31/2024	10		4,330		(339,680)		(231,600)		(273,314)			108,080				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2023	05/31/2024	5		4,670		(75,533)		(51,499)		(53,458)			24,033				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	10		4,410		(350,380)		(248,186)		(231,283)			102,194				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	5		4,730		(83,943)		(59,459)		(46,445)			24,483				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	06/14/2024	10		4,520		(295,280)		(209,157)		(178,962)			86,123				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	06/14/2024	5		4,860		(62,083)		(43,975)		(32,774)			18,107				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	5		4,540		(131,423)		(93,091)		(87,108)			38,332				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	10		4,840		(116,100)		(82,238)		(72,663)			33,863				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2023	06/28/2024	5		4,505		(171,413)		(132,455)		(98,527)			38,957				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2023	06/28/2024	10		4,840		(154,390)		(119,301)		(76,427)			35,089				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	10		4,580		(278,020)		(220,099)		(166,497)			57,921				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	5		4,870		(64,673)		(51,199)		(36,517)			13,473				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	10		4,600		(349,650)		(276,806)		(163,204)			72,844				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	5		4,930		(80,068)		(63,387)		(32,329)			16,681				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	7		4,670		(225,903)		(178,839)		(98,079)			47,063				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	6		5,010		(83,284)		(65,933)		(32,687)			17,351				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	8		4,700		(228,687)		(197,502)		(107,084)			31,185				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	6		5,030		(73,360)		(63,356)		(32,536)			10,004				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	8		4,680		(219,975)		(192,478)		(116,818)			27,497				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	6		5,020		(67,252)		(58,846)		(35,067)			8,407				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	8		4,610		(232,839)		(203,734)		(143,771)			29,105				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	5		4,960		(59,863)		(52,380)		(35,897)			7,483				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	9		4,560		(289,350)		(253,181)		(187,112)			36,169				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	4		4,870		(62,505)		(54,692)		(38,048)			7,813				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	7		4,520		(271,802)		(237,826)		(163,024)			33,975				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	5		4,870		(92,608)		(81,032)		(49,428)			11,576				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	7		4,610		(205,162)		(195,836)		(136,373)			9,326				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	7		4,960		(84,762)		(80,909)		(57,013)			3,853				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	5		4,600		(161,978)		(155,228)		(101,811)			6,749				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	4		4,940		(57,185)		(54,802)		(35,442)			2,383				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	7		4,630		(194,599)		(186,490)		(136,518)			8,108				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	3		4,960		(35,403)		(33,927)		(26,255)			1,475				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	6		4,530		(143,950)		(137,952)		(148,521)			5,998				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	4		4,870		(38,317)		(36,720)		(45,381)			1,597				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	5		3,820	(188,428)			(7,851)		(237,192)			141,321				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	5		4,060	(130,753)			(5,448)		(120,231)			98,064				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	5		3,870	(213,353)			(22,628)		(217,426)			161,631				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	10		4,110	(300,160)			(31,835)		(214,209)			227,394				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		3,990	(226,518)			(28,315)		(169,158)			169,888				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	5		4,220	(162,363)			(20,295)		(74,125)			121,772				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	5		4,150	(161,393)			(20,174)		(109,169)			121,044				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	5		4,390	(104,768)			(13,096)		(31,448)			78,576				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	5		4,170	(170,423)			(35,505)		(109,303)			127,817				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	5		4,420	(108,693)			(22,644)		(31,970)			81,519				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	5		4,060	(143,923)			(29,984)		(160,907)			107,942				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	5		4,280	(94,388)			(19,664)		(77,516)			70,791				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		3,980		(175,998)		(51,333)		(201,280)			124,665				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	5		4,220		(113,688)		(33,159)		(105,364)			80,529				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		4,100		(164,703)		(48,038)		(158,731)			116,664				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	5		4,350		(97,098)		(28,320)		(70,036)			68,777				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	5		4,250		(146,513)		(54,942)		(109,463)			91,570				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	5		4,500		(82,428)		(30,910)		(40,308)			51,517				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	5		4,280		(123,493)		(46,310)		(106,108)			77,183				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	5		4,540		(64,793)		(24,297)		(38,624)			40,495				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	5		4,150		(146,803)		(67,284)		(158,456)			79,518				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	5		4,400		(83,738)		(38,380)		(75,402)			45,358				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	5		4,080		(162,788)		(74,611)		(191,225)			88,177				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	5		4,340		(93,238)		(42,734)		(98,992)			50,504				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	5		4,110		(189,943)		(94,971)		(185,362)			94,971				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	5		4,390		(109,138)		(54,569)		(90,105)			54,569				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	5		4,270		(153,753)		(83,283)		(134,672)			70,470				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	15		4,540		(246,648)		(133,601)		(178,939)			113,047				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	5		4,270		(145,448)		(85,946)		(141,244)			59,501				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	10		4,550		(146,020)		(86,285)		(126,768)			59,735				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	5		4,290		(138,343)		(86,464)		(140,798)			51,878				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	5		4,530		(75,743)		(47,339)		(73,408)			28,403				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	5		4,330		(153,893)		(104,927)		(134,039)			48,966				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	10		4,580		(168,800)		(115,091)		(136,187)			53,709				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	5		4,410		(175,188)		(124,091)		(115,642)			51,096				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	10		4,680		(191,950)		(135,965)		(108,359)			55,985				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	5		4,540		(131,423)		(93,091)		(87,108)			38,332				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	5		4,840		(58,048)		(41,117)		(36,331)			16,931				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	5		4,870		(64,673)		(51,199)		(36,517)			13,473				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	5		4,560		(145,158)		(114,916)		(87,771)			30,241				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	1		4,680		(31,624)		(25,035)		(13,637)			6,588				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	4		4,950		(66,093)		(52,324)		(25,702)			13,769				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	1		4,680		(27,493)		(24,056)		(14,602)			3,437				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	3		5,020		(33,624)		(29,421)		(17,534)			4,203				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	1		4,610	(29,101)			(25,463)		(17,971)			3,638				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/17/2023	08/09/2024	2		4,960	(23,942)			(20,949)		(14,359)			2,993				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	1		4,560		(32,146)		(28,127)		(20,790)			4,018				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	3		4,870		(46,878)		(41,018)		(28,536)			5,860				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	2		4,870		(37,040)		(32,410)		(19,771)			4,630				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	2		4,960		(24,214)		(23,113)		(16,289)			1,101				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	1		4,600		(32,392)		(31,042)		(20,362)			1,350				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	2		4,940		(28,590)		(27,399)		(17,721)			1,191				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/13/2023	20		4,500		(92,565)		(46,283)		(4,159)			46,283				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	1		4,630		(27,796)		(26,637)		(19,503)			1,158				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	3		4,960		(35,403)		(33,927)		(26,255)			1,475				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	10		4,525		(33,020)		(16,510)		(3,564)			16,510				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	2		4,530		(47,980)		(45,981)		(49,507)			1,999				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	1		4,870		(9,576)		(9,177)		(11,345)			399				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	200		3,870	(5,927,495)			(246,979)		(8,424,999)			4,445,621				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2022	10/06/2023	150		3,990	(3,631,270)			(151,303)		(4,525,207)			2,723,453				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	200		3,780	(7,963,695)			(331,821)		(10,282,783)			5,972,771				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2022	10/13/2023	150		3,890	(5,113,720)			(213,072)		(6,075,924)			3,835,290				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	225		3,810	(10,618,083)			(442,420)		(10,986,207)			7,963,562				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2022	10/20/2023	175		3,930	(7,085,308)			(295,221)		(6,498,157)			5,313,981				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	225		3,960	(8,476,310)			(899,003)		(7,859,790)			6,421,447				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2022	10/27/2023	150		4,080	(4,721,922)			(500,810)		(3,602,461)			3,577,213				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	200		3,950	(7,593,897)			(949,237)		(7,332,955)			5,695,423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2022	11/03/2023	150		4,070	(4,767,972)			(595,996)		(3,884,273)			3,575,979				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	175		4,020	(7,615,210)			(951,901)		(5,453,973)			5,711,407				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2022	11/10/2023	125		4,140	(4,587,684)			(573,461)		(2,623,648)			3,440,763				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	200		4,130	(6,998,897)			(874,862)		(4,540,578)			5,249,173				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2022	11/17/2023	175		4,260	(4,947,860)			(618,482)		(2,266,309)			3,710,895				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	175		4,160	(5,556,510)			(694,564)		(3,683,152)			4,167,382				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2022	11/24/2023	125		4,300	(3,112,184)			(389,023)		(1,386,648)			2,334,138				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	150		4,200	(4,350,372)			(906,327)		(2,820,960)			3,262,779				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2022	12/01/2023	150		4,340	(3,348,672)			(697,640)		(1,431,459)			2,511,504				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	200		4,140	(7,149,897)			(1,489,562)		(4,840,296)			5,362,423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2022	12/08/2023	150		4,270	(4,321,722)			(900,359)		(2,194,461)			3,241,291				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	225		4,110	(5,973,185)			(1,244,414)		(6,148,975)			4,479,889				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2022	12/15/2023	175		4,240	(3,621,010)			(754,377)		(3,053,091)			2,715,757				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	225		4,000	(7,164,335)			(1,492,570)		(8,377,997)			5,373,251				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/27/2022	12/22/2023	175		4,110	(4,611,510)			(960,731)		(4,917,108)			3,458,632				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	200		3,990		(6,259,097)		(1,422,522)		(7,744,905)			4,836,575				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/03/2023	12/29/2023	150		4,120		(3,729,522)		(847,619)		(4,194,409)			2,881,903				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	150		3,980		(5,280,072)		(1,540,021)		(6,038,413)			3,740,051				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2023	01/05/2024	150		4,100		(4,299,072)		(1,253,896)		(4,541,692)			3,045,176				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	175		4,110		(5,625,110)		(1,640,657)		(5,296,964)			3,984,453				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/17/2023	01/12/2024	150		4,240		(3,758,622)		(1,096,265)		(3,069,449)			2,662,357				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	175		4,120		(5,556,510)		(1,620,649)		(5,277,970)			3,935,861				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2023	01/19/2024	150		4,230		(3,828,522)		(1,116,652)		(3,280,614)			2,711,870				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	150		4,190		(4,424,920)		(1,407,929)		(3,825,644)			3,016,991				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/01/2023	01/26/2024	125		4,330		(2,723,933)		(866,706)		(1,990,849)			1,857,227				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	150		4,280		(4,139,470)		(1,552,301)		(2,977,086)			2,587,169				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2023	02/02/2024	150		4,420		(3,029,020)		(1,135,883)		(1,737,256)			1,893,138				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2023	02/09/2024	175		4,280		(5,334,083)		(2,000,281)		(3,594,704)			3,333,802				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2023	02/09/2024	150		4,420		(3,419,620)		(1,282,358)		(1,835,051)			2,137,263				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	175		4,290		(4,231,233)		(1,586,712)		(3,597,676)			2,644,520				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/21/2023	02/16/2024	150		4,410		(2,748,370)		(1,030,639)		(2,009,563)			1,717,731				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2023	02/23/2024	175		4,180		(4,567,408)		(1,868,485)		(5,046,227)			2,698,923				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/01/2023	02/23/2024	125		4,310		(2,433,808)		(995,649)		(2,476,543)			1,438,159				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	225		4,140		(6,735,483)		(3,087,096)		(7,300,907)			3,648,386				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/07/2023	03/01/2024	200		4,270		(4,577,895)		(2,098,202)		(4,616,068)			2,479,693				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/08/2024	175		4,130		(4,207,083)		(1,928,246)		(5,915,738)			2,278,836				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/14/2023	03/08/2024	150		4,280		(2,528,470)		(1,158,882)		(3,454,683)			1,369,588				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	250		4,070		(8,288,620)		(3,798,951)		(9,757,441)			4,489,669				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/21/2023	03/15/2024	150		4,210		(3,778,420)		(1,731,776)		(4,272,346)			2,046,644				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2023	03/22/2024	225		4,110		(6,819,183)		(3,125,459)		(8,224,443)			3,693,724				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2023	03/22/2024	150		4,250		(3,394,720)		(1,555,913)		(3,950,338)			1,838,807				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	200		4,170		(6,845,695)		(3,422,848)		(6,513,852)			3,422,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2023	03/28/2024	125		4,320		(3,192,308)		(1,596,154)		(2,780,422)			1,596,154				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/11/2023	04/05/2024	200		4,270		(5,751,895)		(3,115,610)		(5,248,445)			2,636,285				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/11/2023	04/05/2024	175		4,410		(3,703,783)		(2,006,216)		(3,081,497)			1,697,567				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	200		4,290		(5,911,295)		(3,201,952)		(5,120,959)			2,709,344				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2023	04/12/2024	125		4,440		(2,655,683)		(1,438,495)		(2,082,578)			1,217,188				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/25/2023	04/19/2024	175		4,300		(4,622,358)		(2,503,777)		(4,485,958)			2,118,581				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/25/2023	04/19/2024	150		4,460		(2,697,520)		(1,461,157)		(2,441,746)			1,236,363				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	175		4,280		(4,985,308)		(2,945,864)		(4,826,888)			2,039,444				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2023	04/26/2024	125		4,430		(2,527,683)		(1,493,631)		(2,309,902)			1,034,052				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/09/2023	05/03/2024	175		4,270		(5,102,908)		(3,189,317)		(5,052,738)			1,913,590				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/09/2023	05/03/2024	150		4.410		(3,204,820)		(2,003,013)		(3,030,789)			1,201,808				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	150		4.300		(4,062,520)		(2,539,075)		(4,126,204)			1,523,445				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/16/2023	05/10/2024	125		4.450		(2,365,808)		(1,478,630)		(2,327,588)			887,178				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	05/17/2024	175		4.330		(5,044,808)		(3,153,005)		(4,584,954)			1,891,803				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2023	05/17/2024	175		4.470		(3,653,383)		(2,283,364)		(3,179,081)			1,370,019				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	175		4.330		(5,386,408)		(3,672,551)		(4,691,382)			1,713,857				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/01/2023	05/24/2024	150		4.470		(3,379,870)		(2,304,457)		(2,813,423)			1,075,413				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2023	05/31/2024	150		4.380		(4,618,870)		(3,149,230)		(3,641,889)			1,469,641				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2023	05/31/2024	150		4.520		(3,383,770)		(2,307,116)		(2,515,143)			1,076,654				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	150		4.450		(4,866,070)		(3,446,800)		(3,135,859)			1,419,270				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/13/2023	06/07/2024	175		4.600		(4,099,633)		(2,903,906)		(2,412,606)			1,195,726				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	06/14/2024	175		4.560		(4,747,483)		(3,362,800)		(2,805,671)			1,384,682				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2023	06/14/2024	200		4.710		(3,793,895)		(2,687,342)		(2,066,936)			1,106,553				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	200		4.570		(4,906,495)		(3,475,434)		(3,210,390)			1,431,061				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/27/2023	06/21/2024	150		4.720		(2,499,970)		(1,770,812)		(1,561,241)			729,158				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2023	06/28/2024	150		4.555		(4,656,370)		(3,598,104)		(2,594,364)			1,058,266				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/05/2023	06/28/2024	200		4.705		(4,428,695)		(3,422,174)		(2,272,491)			1,006,522				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	50		4.540		(1,514,070)		(1,198,639)		(924,603)			315,431				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	50		4.640		(1,212,520)		(959,912)		(707,081)			252,608				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	150		4.760		(2,676,820)		(2,119,149)		(1,507,653)			557,671				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	25		4.880		(313,508)		(248,193)		(177,379)			65,314				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	25		4.510		(1,028,783)		(814,453)		(513,402)			214,330				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	50		4.610		(1,714,570)		(1,357,368)		(794,661)			357,202				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	150		4.710		(4,184,770)		(3,312,943)		(1,812,805)			871,827				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	50		4.840		(1,022,720)		(809,653)		(417,583)			213,067				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	50		4.630		(1,744,220)		(1,380,841)		(779,496)			363,379				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	50		4.740		(1,394,320)		(1,103,837)		(578,310)			290,483				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	175		4.840		(3,867,758)		(3,061,975)		(1,529,752)			805,783				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	50		4.970		(780,620)		(617,991)		(303,981)			162,629				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	50		4.650		(1,582,470)		(1,366,679)		(764,076)			215,791				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	75		4.760		(1,881,258)		(1,624,722)		(853,168)			256,535				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	175		4.870		(3,365,332)		(2,906,424)		(1,469,531)			458,909				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	50		4.990		(689,970)		(595,883)		(302,019)			94,087				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	75		4.640		(2,241,708)		(1,961,494)		(1,214,007)			280,213				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	75		4.780		(1,642,533)		(1,437,216)		(839,512)			205,317				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	200		4.890		(3,295,495)		(2,883,558)		(1,659,973)			411,937				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	25		5.020		(280,233)		(245,203)		(146,114)			35,029				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	50		4.590		(1,515,270)		(1,325,861)		(943,276)			189,409				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	75		4.690		(1,838,583)		(1,608,760)		(1,102,794)			229,823				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	175		4.810		(3,204,857)		(2,804,250)		(1,877,645)			400,607				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	50		4.940		(635,720)		(556,255)		(378,653)			79,465				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	25		4.480		(930,433)		(814,128)		(621,368)			116,304				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	75		4.590		(2,273,808)		(1,989,582)		(1,453,767)			284,226				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	150		4.730		(3,357,370)		(2,937,699)		(2,057,286)			419,671				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	125		4.830		(2,177,932)		(1,905,691)		(1,321,384)			272,242				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	50		4.490		(2,042,070)		(1,786,811)		(1,242,468)			255,259				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	75		4.590		(2,570,508)		(2,249,194)		(1,491,747)			321,313				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	150		4.690		(4,221,820)		(3,694,092)		(2,347,834)			527,728				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	75		4.810		(1,612,758)		(1,411,163)		(866,294)			201,595				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	100		4.550		(431,583)		(215,791)		(375)			215,791				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/05/2023	10/06/2023	100		4.575		(322,647)		(161,323)		(148)			161,323				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	100		4.550		(249,985)		(124,992)		(375)			124,992				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	10/06/2023	100		4.575		(175,633)		(87,816)		(148)			87,816				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	25		4.530		(855,857)		(816,955)		(582,506)			38,903				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	75		4.630		(2,109,407)		(2,013,525)		(1,394,858)			95,882				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	175		4.730		(3,942,132)		(3,762,945)		(2,558,269)			179,188				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	100		4.870		(1,573,345)		(1,501,829)		(1,026,261)			71,516				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/08/2023	10/13/2023	200		4.500		(1,055,695)		(527,847)		(41,592)			527,847				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	100		4.525		(385,691)		(192,845)		(12,610)			192,845				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/12/2023	10/13/2023	150		4.550		(427,856)		(213,928)		(11,342)			213,928				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	50		4.560		(1,747,420)		(1,674,611)		(1,112,644)			72,809				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	50		4.670		(1,405,320)		(1,346,765)		(866,255)			58,555				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	150		4.800		(3,126,670)		(2,996,392)		(1,893,469)			130,278				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	50		4.890		(823,420)		(789,111)		(503,023)			34,309				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	100		4.525		(541,245)		(270,622)		(12,610)			270,622				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	10/13/2023	50		4.550		(204,570)		(102,285)		(3,781)			102,285				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/15/2023	10/20/2023	200		4.550		(627,695)		(313,847)		(48,929)			313,847				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	10/20/2023	200		4.575		(372,895)		(186,447)		(33,458)			186,447				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	50		4,580		(1,540,620)		(1,476,427)		(1,089,572)			64,193				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	75		4,680		(1,868,432)		(1,790,581)		(1,304,137)			77,851				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	175		4,780		(3,428,332)		(3,285,485)		(2,396,363)			142,847				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	50		4,900		(705,820)		(676,411)		(508,566)			29,409				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	50		4,550		(93,620)		(46,810)		(12,232)			46,810				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	10/20/2023	50		4,575		(64,170)		(32,085)		(8,364)			32,085				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/22/2023	10/27/2023	200		4,500		(383,495)		(191,747)		(175,244)			191,747				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/25/2023	10/27/2023	100		4,450		(285,845)		(142,922)		(159,678)			142,922				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	50		4,470		(1,362,670)		(1,305,892)		(1,396,085)			56,778				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	75		4,590		(1,570,307)		(1,504,878)		(1,635,994)			65,429				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	200		4,730		(2,918,695)		(2,797,082)		(3,180,181)			121,612				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	125		4,830		(1,357,682)		(1,301,112)		(1,563,988)			56,570				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	10/27/2023	200		4,350		(971,195)		(485,597)		(946,931)			485,597				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/29/2023	11/03/2023	100		4,350		(645,733)		(645,733)		(1,221,690)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	10/01/2023	5		3,920	(8,946,333)			(135,551)					6,777,525				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	10/01/2023	5		4,090	(5,066,470)			(76,765)					3,838,235				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	10/01/2023	225		3,820	(171,493)			(7,146)					128,619				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2022	10/01/2023	150		3,930	(129,648)			(5,402)					97,236				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(161,577,709)	(352,626,534)	0	(232,645,795)	XXX	(415,221,130)	0	0	259,757,939	0	0	XXX	XXX
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(161,577,709)	(352,626,534)	0	(232,645,795)	XXX	(415,221,130)	0	0	259,757,939	0	0	XXX	XXX
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(161,577,709)	(352,626,534)	0	(232,645,795)	XXX	(415,221,130)	0	0	259,757,939	0	0	XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(161,577,709)	(352,626,534)	0	(232,645,795)	XXX	(415,221,130)	0	0	259,757,939	0	0	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
BGH7ZL345		N/A	Equity/Index	JPM-	07/28/2022	08/01/2025		150,000,000				(2,687,091)	(6,286,452)		(6,286,452)	(615,682)				1,017,652		
BGH8054T0		N/A	Equity/Index	JPM-	08/05/2022	08/09/2025		170,000,000				(2,595,925)	(6,134,898)		(6,134,898)	(1,148,448)				1,160,184		
BGH816V26		N/A	Equity/Index	JPM-	08/24/2022	08/26/2025		80,000,000				(1,081,119)	(2,570,928)		(2,570,928)	(698,055)				552,752		
BGH8DHC20		N/A	Equity/Index	CME-	04/20/2023	10/12/2023		55,000,000				618,919	101,472		101,472	101,472				51,899		
BGH8DG6C7		N/A	Equity/Index	CME-	04/20/2023	10/12/2024		82,000,000				871,974	4,092,481		4,092,481	4,210,369				417,789		
1119999999 - Swaps - Hedging Other - Interest Rate										0	0	(4,873,242)	(10,798,325)	XXX	(10,798,325)	1,849,656	0	0	0	3,200,276	XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other										0	0	(4,873,242)	(10,798,325)	XXX	(10,798,325)	1,849,656	0	0	0	3,200,276	XXX	XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate										0	0	(4,873,242)	(10,798,325)	XXX	(10,798,325)	1,849,656	0	0	0	3,200,276	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps										0	0	(4,873,242)	(10,798,325)	XXX	(10,798,325)	1,849,656	0	0	0	3,200,276	XXX	XXX
Forwards - Hedging Other																						
BGH8MX6G9	FX Bonds	D 1	Currency	BARDV-	09/13/2023	10/16/2023		3,900,000					66,212		66,212		66,212					
BGH8DTJT8	FX Bonds	D 1	Currency	UBSDV-	04/24/2023	10/26/2023		12,063,000					673,978		673,978		673,978					
BGH8EWF98	FX Bonds	D 1	Currency	JPMDV-	05/15/2023	10/26/2023		2,472,000					(94,096)		(94,095)		(94,095)					
BGH8HHJP8	FX Bonds	D 1	Currency	CITIDV-	06/29/2023	10/26/2023		1,351,000					(46,440)		(46,440)		(46,440)					
BGH8KGME7	FX Bonds	D 1	Currency	CITIDV-	07/31/2023	10/26/2023		1,324,000					62,556		62,556		62,556					
BGH8DTJK7	FX Bonds	D 1	Currency	UBSDV-	04/24/2023	10/26/2023		4,967,000					277,514		277,514		277,514					
BGH8EWFE7	FX Bonds	D 1	Currency	JPMDV-	05/15/2023	10/26/2023		1,018,000					(38,749)		(38,749)		(38,749)					
BGH8HHJN3	FX Bonds	D 1	Currency	CITIDV-	06/29/2023	10/26/2023		556,000					(19,112)		(19,112)		(19,112)					
BGH8KGMD9	FX Bonds	D 1	Currency	CITIDV-	07/31/2023	10/26/2023		545,000					25,750		25,750		25,750					
BGH8DTJL5	FX Bonds	D 1	Currency	UBSDV-	04/24/2023	10/26/2023		5,677,000					317,183		317,183		317,183					
BGH8EWF15	FX Bonds	D 1	Currency	JPMDV-	05/15/2023	10/26/2023		1,164,000					(44,307)		(44,307)		(44,307)					
BGH8HHJS2	FX Bonds	D 1	Currency	CITIDV-	06/29/2023	10/26/2023		636,000					(21,862)		(21,862)		(21,862)					
BGH8KGMH0	FX Bonds	D 1	Currency	CITIDV-	07/31/2023	10/26/2023		624,000					29,483		29,483		29,483					
BGH8MXE31	FX Bonds	D 1	Currency	MSCDV-	09/13/2023	10/16/2023		15,872,000					439,492		439,492		439,492					
BGH8MXE15	FX Bonds	D 1	Currency	MSCDV-	09/13/2023	10/16/2023		25,811,000					714,701		714,701		714,701					
BGH8MXE07	FX Bonds	D 1	Currency	MSCDV-	09/13/2023	10/16/2023		5,568,000					154,176		154,177		154,177					
1439999999 - Forwards - Hedging Other										0	0	0	2,496,473	XXX	2,496,479	0	2,496,479	0	0	0	XXX	XXX
1479999999 - Forwards - Subtotal - Forwards										0	0	0	2,496,473	XXX	2,496,479	0	2,496,479	0	0	0	XXX	XXX
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999 Subtotal - Hedging Other										196,761,555	499,567,467	(4,873,242)	374,843,579	XXX	498,626,011	1,849,656	2,496,479	(280,613,955)	0	3,200,276	XXX	XXX
1719999999 Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999 Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999 Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 Totals										196,761,555	499,567,467	(4,873,242)	374,843,579	XXX	498,626,011	1,849,656	2,496,479	(280,613,955)	0	3,200,276	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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
Long Futures - Hedging Other																					
	21		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/11/2023	4,511.2500	4,325.5000						(195,038)	(195,038)	235,200		
	6		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/15/2023	4,499.5000	4,325.5000						(52,200)	(52,200)	67,200		
	3		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/18/2023	4,500.2500	4,325.5000						(26,213)	(26,213)	33,600		
	1		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/21/2023	4,437.2500	4,325.5000						(5,588)	(5,588)	11,200		
	1		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/25/2023	4,380.7500	4,325.5000						(2,763)	(2,763)	11,200		
	2		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/18/2023	4,501.7500	4,325.5000						(17,625)	(17,625)	22,400		
	20		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/22/2023	4,365.7500	4,325.5000						(40,250)	(40,250)	224,000		
	4		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/25/2023	4,364.5000	4,325.5000						(7,800)	(7,800)	44,800		
	4		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/25/2023	4,380.7500	4,325.5000						(11,050)	(11,050)	44,800		
	3		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/26/2023	4,315.5000	4,325.5000						1,500	1,500	33,600		
	1		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/27/2023	4,323.0000	4,325.5000						125	125	11,200		
	5		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/21/2002	4,437.0000	4,325.5000						(27,875)	(27,875)	56,000		
	7		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/22/2023	4,371.5000	4,325.5000						(16,100)	(16,100)	78,400		
	9		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/22/2023	4,371.7500	4,325.5000						(20,813)	(20,813)	100,800		
	17		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/22/2023	4,371.7500	4,325.5000						(39,313)	(39,313)	190,400		
	51		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/26/2023	4,315.5000	4,325.5000						25,500	25,500	571,200		
	55		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/26/2023	4,315.5000	4,325.5000						27,500	27,500	616,000		
	21		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/26/2023	4,370.5000	4,325.5000						(47,250)	(47,250)	235,200		
	24		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/29/2023	4,344.7500	4,325.5000						(23,100)	(23,100)	268,800		
	75		DEC 23 EMINI SP500	Index Liab		Equity/Index	12/15/2023	BAML -	09/29/2023	4,344.7500	4,325.5000						(72,188)	(72,188)	840,000		
1539999999 - Long Futures - Hedging Other												0	0	0	0	0	(550,538)	(550,538)	3,696,000	XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures												0	0	0	0	0	(550,538)	(550,538)	3,696,000	XXX	XXX
1709999999 - Subtotal - Hedging Other												0	0	0	0	0	(550,538)	(550,538)	3,696,000	XXX	XXX
1759999999 – Totals												0	0	0	0	0	(550,538)	(550,538)	3,696,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	4,341,680	(588,407)	3,753,273
Total Net Cash Deposits	4,341,680	(588,407)	3,753,273

(a)	Code	Description of Hedged Risk(s)

SCHEDULE DB - PART B - SECTION 1

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

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		413,275,179	(232,645,795)	413,275,179	757,658,555	(415,221,130)	757,658,555	3,696,000	3,696,000
Over-The-Counter												
NAIC 1 Designation												
BARCLAYS - FX-	Y				66,212		66,212	66,212		66,212		
CITI - FX-	Y				117,789	(87,415)	117,789	117,789	(87,415)	30,374		
JPM - FX-	Y					(177,151)			(177,151)			
MS - FX-	Y				1,308,369		1,308,369	1,308,369		1,308,369		
UBS - FX-	Y				1,268,674		1,268,674	1,268,674		1,268,674		
BAML - OPTION-	Y	Y	74,045,517		22,588,713			18,405,293				
BARCLAYS - OPTION-	Y	Y	3,855,000		1,485,972			3,509,913				
BNP PARIBAS - OPTION-	Y	Y	31,781,000		15,462,155			25,116,848				
CITI - OPTION-	Y	Y	48,944,051		83,873,562		34,928,130	51,722,144		2,778,093		
CS - OPTION-	Y	Y	120,000		171,204		51,204	37,907				
GS - OPTION-	Y	Y	9,000,000		9,950,952		950,952	9,133,147		133,147		
JPM - OPTION-	Y	Y	17,180,000		29,071,486		11,889,185	17,999,647		819,647		
ML - OPTION-	Y	Y	3,230,000		1,816,542			2,928,146				
MS - OPTION-	Y	Y	17,902,000		17,292,055			16,454,267				
SG - OPTION-	Y	Y	2,378,000		3,418,225		1,040,225	2,243,196				
TB-OPTION-	Y	Y	2,770,000		1,987,632			2,950,155		180,155		
UBS - OPTION-	Y	Y	7,970,000		8,389,239		418,382	5,724,078				
WELLS FARGO - OPTION-	Y	Y	6,634,000		10,761,585		4,127,431	8,265,690		1,631,690		
0299999999 - Total NAIC 1 Designation			225,809,568	0	209,030,360	(264,566)	56,166,553	167,251,478	(264,566)	8,216,363	0	0
NAIC 6 Designation												
-												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)					4,193,953	(14,992,278)	0	4,193,953	(14,992,278)	0	3,200,276	0
0999999999 Gross Totals			225,809,568	0	626,499,491	(247,902,639)	469,441,732	929,103,985	(430,477,974)	765,874,918	6,896,276	3,696,000
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					626,499,491	(247,902,639)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 Total				0	0	0	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -		000000-00-0		95,646,020	95,646,020	XXX		IV
BARCLAYS - OPTION -		000000-00-0		4,865,000	4,865,000	XXX		IV
BNP PARIBAS - OPTION -		000000-00-0		38,441,000	38,441,000	XXX		IV
CITI - OPTION -		000000-00-0		69,344,051	69,344,051	XXX		IV
CS - OPTION -		000000-00-0		340,000	340,000	XXX		IV
GS - OPTION -		000000-00-0		15,150,000	15,150,000	XXX		IV
JPM - OPTION -		000000-00-0		46,610,000	46,610,000	XXX		IV
ML - OPTION -		000000-00-0		4,210,000	4,210,000	XXX		IV
MS - OPTION -		000000-00-0		24,372,000	24,372,000	XXX		IV
SG - OPTION -		000000-00-0		4,468,000	4,468,000	XXX		IV
TB - OPTION -		000000-00-0		2,410,000	2,410,000	XXX		IV
UBS - OPTION -		000000-00-0		17,540,000	17,540,000	XXX		IV
0299999999 Total				323,396,071	323,396,071	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						
31413J-B4-5	FN 6.075 946559		1.A	9,972	10,205	09/01/2037
0829999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities				9,972	10,205	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI		1.D PL	163,273,770	232,650,000	11/05/2057
0849999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities				163,273,770	232,650,000	XXX
0909999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				163,283,742	232,660,205	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
06051G-JJ-9	BANK OF AMERICA CORP		1.G	640,154	640,000	10/24/2024
14066A-AB-5	GMACN 2006-RILY A2		1.G	10,017,688	9,738,919	07/10/2051
346845-AC-4	FORT BENNING FAMILY COMMUNITIES LL		1.E FE	831,929	803,297	01/15/2036
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		1.E FE	1,538,459	1,538,459	02/28/2024
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC		1.D PL	192,068,288	216,664,707	09/30/2045
BGH75U-HK-7	QATAR AIRWAYS		1.D PL	182,059,485	206,955,360	04/23/2031
36321P-AC-4	GALAXY PIPELINE ASSETS		1.C FE	79,854,759	109,750,000	09/30/2040
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48		2.B PL	140,292,446	142,652,879	06/21/2048
12479M-AH-1	CBCI 2016-1 A		1.F	127,534,475	148,888,857	07/15/2046
55903V-AN-3	MAGALLANES INC		2.C FE	116,781,890	151,220,368	03/15/2042
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				851,619,572	988,852,846	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
007036-QT-6	ARMT 2005-8 7A2		1.A	230,668	235,596	11/25/2035
02660T-EK-5	AHM 2005-2 1A1		1.A	5,681,982	5,520,428	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		1.B	1,053,771	1,218,508	11/25/2045
126685-AD-8	CWHEL 2005-C 2A		1.A FM	183,800	196,627	07/15/2035
126685-AF-3	CWHEL 2005-D 2A		1.A FM	490,436	513,373	11/15/2035
36249B-AD-2	GSAA 2007-7 A4		1.A FM	95,868	104,892	07/25/2037
38174T-AE-6	GOCAP 2016-33A AR2		1.E FE	224,722,368	234,000,000	08/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1		1.A FM	5,052,933	4,668,615	08/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.A FM	2,138,501	2,232,000	12/25/2035
53946C-AC-3	LNCR 2021-CRE4 B		1.B FE	679,918	655,762	07/15/2035
92925G-AA-1	WAMU 2006-AR16 1A1		1.B FM	480,009	461,678	12/25/2036
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				240,810,255	249,807,480	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
40442A-AC-3	HIT 2022-HI32 B		1.D FE	14,575,712	14,516,447	07/15/2039
1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				14,575,712	14,516,447	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000806-AJ-8	ABPCI 2020-9A A1R		1.A FE	741,320	730,943	11/18/2031
000807-AS-6	ABPCI 2019-5A BR		1.G FE	1,922,592	2,000,000	04/20/2031
000823-AL-8	ABPCI 2017-1A A2R		1.A FE	3,820,224	3,850,000	04/20/2032
000823-AN-4	ABPCI 2017-1A BR		1.C	3,870,456	4,000,000	04/20/2032
000823-AQ-7	ABPCI 2017-1A CR		1.F FE	1,348,441	1,400,000	04/20/2032
000823-AS-3	ABPCI 2017-1A DR		2.C	3,827,428	4,050,000	04/20/2032
00085K-AW-3	ABPCI 2019-7A BR		1.G FE	481,256	500,000	10/20/2031
00086A-BC-7	ABPCI 2016-1A C2		1.F FE	3,325,620	3,500,000	07/20/2033
00103C-AJ-8	ACRES 2021-FL1 D		2.B FE	5,725,256	5,725,256	06/15/2036
00489T-AG-1	ACR 2021-FL4 C		1.G	6,492,161	6,948,664	12/18/2037
00489T-AJ-5	ACR 2021-FL4 D		2.B FE	2,759,865	2,983,604	12/18/2037
00500J-AG-8	ACRES 2021-FL2 C		1.G FE	2,085,050	2,250,000	01/15/2037
00500J-AJ-2	ACRES 2021-FL2 D		2.B	11,561,928	12,700,000	01/15/2037
033280-BG-5	ANCHC 2015-6A DRR		2.C FE	3,995,860	4,000,000	07/15/2030
04941V-AG-0	ATCLO 2018-9A C		1.A FE	427,256	409,603	04/20/2028
04942J-AG-6	ATCLO 2018-10A C		1.F FE	278,512	259,610	01/15/2031
05492Q-AC-0	BDS 2020-FL5 AS		1.A FE	614,476	592,082	02/16/2037
05492Q-AG-1	BDS 2020-FL5 C		1.E FE	4,569,576	4,604,199	02/16/2037
05492Q-AJ-5	BDS 2020-FL5 D		1.F	964,165	972,581	02/16/2037
05493F-AG-4	BDS 2021-FL7 D		2.B FE	471,667	473,710	06/16/2036
05493F-AJ-8	BDS 2021-FL7 E		2.C FE	928,909	1,000,000	06/16/2036
05493N-AG-7	BDS 2021-FL9 D		2.A FE	3,743,812	4,000,000	11/16/2038
05493N-AJ-1	BDS 2021-FL9 E		2.B	2,393,430	2,600,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 C		1.G	14,705,917	15,856,000	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 D		2.B	16,903,362	18,675,476	10/15/2036
05591X-AG-6	BRSP 2021-FL1 C		1.G FE	6,424,950	7,000,000	08/19/2038
05591X-AJ-0	BRSP 2021-FL1 D		2.B FE	2,653,299	3,000,000	08/19/2038
055983-AE-0	BSPRT 2022-FL8 B		1.D FE	9,617,980	10,000,000	02/15/2037
055983-AG-5	BSPRT 2022-FL8 C		1.G	13,251,245	13,950,000	02/15/2037
055983-AJ-9	BSPRT 2022-FL8 D		2.B FE	36,211,572	38,650,000	02/15/2037
055984-AE-8	BSPRT 2022-FL9 AS		1.A	33,020,939	33,395,282	07/15/2039
055984-AG-3	BSPRT 2022-FL9 B		1.D	10,894,209	11,255,666	07/15/2039
055984-AJ-7	BSPRT 2022-FL9 C		1.G	13,475,389	13,742,459	07/15/2039
05601H-AJ-3	BSPRT 2021-FL6 D		2.B	5,658,148	6,340,350	03/15/2036
05602C-AJ-3	BSPRT 2021-FL7 D		2.B	3,048,848	3,250,000	12/15/2038
05606D-AC-2	BX 2022-PSB B		1.D	14,281,224	14,191,474	08/15/2039
05606D-AS-7	BX 2022-PSB A		1.A	40,156,743	39,914,092	08/15/2039
05608X-AE-2	BXMT 2020-FL3 B		1.D FE	6,832,131	7,650,000	11/15/2037
05608X-AG-7	BXMT 2020-FL3 C		1.G	4,217,995	4,800,000	11/15/2037
05608X-AJ-1	BXMT 2020-FL3 D		2.B	11,945,304	13,700,000	11/15/2037
06761M-AA-5	BMM 2018-1A A1		1.A	9,894,915	10,019,134	01/15/2031
06762Q-AA-5	BABSN LP-3A A		1.A	3,280,592	3,237,092	07/20/2033
06762V-AB-2	BABSN 2022-3A A2		1.A	10,454,126	10,500,000	10/20/2035
072917-AE-7	BXCMM 2022-1A B		1.C	15,155,138	15,750,000	04/20/2035
072917-AG-2	BXCMM 2022-1A C		1.F FE	11,108,239	11,750,000	04/20/2035
103228-AE-2	BOYCE 2022-1A B1		1.C	12,514,580	12,700,000	04/21/2035
103228-AJ-1	BOYCE 2022-1A C		1.F FE	26,691,308	27,500,000	04/21/2035
12434L-AA-2	BXMT 2020-FL2 A		1.A	1,422,193	1,470,437	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C		1.G	4,422,163	5,032,141	02/16/2037
12546J-AE-4	CHCP 2021-FL1 B		1.D	3,505,039	3,579,590	12/01/2037
12546J-AG-9	CHCP 2021-FL1 C		1.G	2,619,042	2,750,000	12/01/2037
12546J-AJ-3	CHCP 2021-FL1 D		2.B	2,426,861	2,550,000	02/15/2038
12550Y-AU-8	CIFC 2017-2A DR		2.C FE	3,593,316	3,650,000	04/20/2030
12552M-AE-8	CIFC 2013-3RA A2		1.B	10,855,900	11,000,000	04/24/2031
143109-AQ-9	CGMS 2016-4A BR		1.C FE	1,888,917	1,717,390	10/20/2027
14310Q-AA-6	CGFM 2015-1A A11R		1.A	35,400,901	35,658,541	10/20/2031
14310Q-AC-2	CGFM 2015-1A A12R		1.A FE	2,975,274	3,000,000	10/20/2031
14316C-AJ-2	CGMS 2014-4RA B		1.F FE	342,424	312,566	07/15/2030
14317V-AU-4	CGMS 2019-4A A2R		1.C FE	2,463,503	2,500,000	04/15/2035
15672Q-AE-7	CERB 2022-1A C		1.G FE	7,546,544	8,000,000	04/15/2034
15674E-AC-6	CERB 2021-1A B		1.A FE	3,105,531	3,150,000	04/15/2032

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
15674E-AE-2	CERB 2021-1A C		1.D FE	3,163,531	3,250,000	04/15/2032
15674E-AG-7	CERB 2021-1A D		1.G FE	2,127,319	2,250,000	04/15/2032
15674J-AB-7	CERB 2020-3A B		1.C FE	4,967,736	5,050,000	01/15/2033
15674L-AA-4	CERB 2021-2A A		1.A FE	5,926,236	5,786,475	04/22/2033
15674L-AE-6	CERB 2021-2A C		1.G FE	1,927,208	2,000,000	04/15/2033
15674P-AA-5	CERB 2021-3A A		1.A	13,788,754	13,396,209	07/23/2033
15674P-AC-1	CERB 2021-3A B		1.B	3,619,943	3,408,454	07/23/2033
15674P-AE-7	CERB 2021-3A C		1.G FE	3,934,007	4,100,000	07/23/2033
15674P-AG-2	CERB 2021-3A D		2.B FE	671,850	750,000	07/23/2033
15674R-AG-8	CERB 2021-5A A		1.G FE	3,800,928	4,000,000	09/22/2033
15675A-AA-7	CERB 2023-1A A		1.A	16,999,031	17,000,000	03/22/2035
15675A-AC-3	CERB 2023-1A B		1.B	250,279	250,000	03/22/2035
24823D-AU-0	DEN11 2015-1A A2RR		1.A FE	765,224	766,745	10/20/2028
25257A-AS-3	DIMND 2019-1A CR		1.A	1,841,751	1,847,794	04/25/2029
25257A-AU-8	DIMND 2019-1A DR		1.B FE	3,183,713	3,250,000	04/25/2029
29002A-AA-2	ELM20 2022-7A A		1.A FE	31,623,543	31,500,000	10/17/2034
29002A-AC-8	ELM20 2022-7A B1		1.C	14,318,400	14,250,000	10/17/2034
29004J-AA-1	ELM19 2022-6A A		1.A	40,176,480	40,000,000	10/17/2034
29004J-AC-7	ELM19 2022-6A B1		1.C	20,104,000	20,000,000	10/17/2034
30319Y-AG-3	FSRIA 2021-FL2 C		1.G FE	940,035	1,000,000	06/16/2038
30319Y-AJ-7	FSRIA 2021-FL2 D		2.B FE	5,191,087	5,545,129	02/16/2027
30323C-AG-5	FSRIA 2021-FL3 C		1.G FE	517,612	515,813	11/16/2036
30327M-AA-2	FSRIA 2022-FL5 A		1.A	43,423,424	42,848,915	06/19/2037
30327M-AC-8	FSRIA 2022-FL5 AS		1.A	28,723,046	28,413,195	06/19/2037
30327M-AE-4	FSRIA 2022-FL5 B		1.D	6,912,542	6,875,998	06/19/2037
30327M-AG-9	FSRIA 2022-FL5 C		1.G	5,134,154	5,158,222	06/19/2027
30328D-AA-1	FSRIA 2022-FL6 A		1.A	15,960,640	15,834,232	08/19/2037
30328D-AC-7	FSRIA 2022-FL6 AS		1.A	44,686,814	44,160,719	05/19/2037
30328D-AE-3	FSRIA 2022-FL6 B		1.D	3,998,932	3,960,208	08/19/2037
30328D-AG-8	FSRIA 2022-FL6 C		1.G	7,150,612	7,113,058	08/19/2037
30329X-AA-6	FSRIA 2022-FL7 A		1.A	8,974,989	9,006,037	10/19/2039
30329X-AC-2	FSRIA 2022-FL7 AS		1.A	39,608,240	39,710,877	10/19/2039
30329X-AE-8	FSRIA 2022-FL7 B		1.D	13,540,935	13,451,981	10/19/2039
34706C-AA-7	FORT 2022-FL3 A		1.A	3,833,064	3,819,986	02/23/2039
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	21,787,530	22,476,658	12/17/2026
34706C-AE-9	FORT 2022-FL3 B		1.D FE	19,453,163	20,250,000	12/17/2026
34960J-AU-9	FCO 2015-6A A2R		1.A FE	3,703,905	3,750,000	07/10/2030
34961J-BC-7	FCO 2017-9A A2TR		1.A	1,947,646	1,867,342	10/15/2033
34961J-BE-3	FCO 2017-9A BR		1.C FE	34,381,819	36,200,000	10/15/2033
34961J-BG-8	FCO 2017-9A CR		1.G FE	41,578,556	43,750,000	10/15/2033
34961J-BJ-2	FCO 2017-9A DR		2.C FE	9,789,549	11,000,000	10/15/2033
34961W-AC-9	FCO 2018-11A A1T		1.A FE	904,724	909,939	04/15/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	43,458,700	44,493,781	04/15/2031
34961W-AL-9	FCO 2018-11A C		1.G FE	387,173	374,253	04/15/2031
34964W-AA-0	FCBSL 2022-2A AT		1.A FE	41,318,324	41,000,000	10/18/2033
34964W-AE-2	FCBSL 2022-2A B		1.B	27,372,625	27,250,000	10/18/2033
349927-AE-3	FCBSL 2022-3A B		1.C	30,078,000	30,000,000	12/20/2035
38137Y-AU-5	GLM 2019-4A CR		1.F	444,043	428,878	04/24/2031
38137Y-AW-1	GLM 2019-4A DR		2.C FE	2,212,607	2,250,000	04/24/2031
38138J-AG-8	GLM 2021-9A C		1.F FE	5,016,853	5,075,355	01/20/2033
38138J-AJ-2	GLM 2021-9A D		2.C	3,902,378	4,050,000	01/20/2033
381743-AE-3	GOCAP 2021-54A C		1.E FE	1,905,370	2,000,000	08/05/2033
38175B-AA-2	GOCAP 2018-36A A		1.A FE	586,536	583,504	02/05/2031
38175B-AC-8	GOCAP 2018-36A B		1.C FE	6,357,624	6,500,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	12,396,542	13,117,614	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		1.A FE	4,461,133	4,283,285	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	10,719,180	10,900,000	05/05/2030
38178E-AA-3	GOCAP 2013-16A A1R2		1.A	15,254,615	14,680,244	07/25/2033
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	14,797,600	15,350,000	07/25/2033
38178G-AA-8	GOCAP 2020-49A AR		1.A	9,817,470	9,614,876	08/26/2033
38178G-AC-4	GOCAP 2020-49A BR		1.C	8,621,919	9,000,000	08/26/2033
38178G-AE-0	GOCAP 2020-49A CR		1.F FE	4,769,465	5,000,000	08/26/2033
39809P-AG-0	GSTNE 2021-FL3 C		1.G FE	4,903,106	5,250,000	07/15/2039
40169C-AG-1	GUGG 2021-4A C		1.F	3,013,225	3,250,000	01/15/2034
40170F-AA-4	GPIM 2018-1A A1		1.A FE	41,861,407	42,335,351	01/15/2031
40171D-BG-4	GUGG 2019-1A BR		1.F	18,916,205	19,250,000	10/15/2032
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	14,991,709	15,500,000	10/15/2032
40172P-AC-6	GUGG 2022-2A A2		1.A	4,001,584	4,000,000	01/15/2035
40172P-AE-2	GUGG 2022-2A B		1.C	8,036,800	8,000,000	01/15/2035
40390J-AG-7	HGI 2021-FL2 D		2.B FE	1,536,797	1,650,000	09/19/2036
40441L-AL-0	HGI 2021-FL1 E		2.C FE	730,799	800,000	06/15/2036
40442A-AA-7	HIT 2022-HI32 A		1.A FE	39,204,130	39,064,577	07/15/2039
42704R-AA-9	HERA 2021-FL1 A		1.A	4,186,196	4,166,798	02/18/2038
42704R-AE-1	HERA 2021-FL1 B		1.B	573,782	575,495	02/18/2038
42704R-AG-6	HERA 2021-FL1 C		1.E FE	9,333,538	9,930,970	12/01/2037
44330G-AE-3	HLM 4A-2014 A2R		1.C	2,482,250	2,406,202	01/28/2030
48250R-BN-5	KKR 12 BR2		1.B FE	1,986,200	2,000,000	10/15/2030
48250V-AY-3	KKR 13 CR		1.B FE	10,705,484	10,750,000	01/16/2028
48251B-AY-6	KKR 16 A2R2		1.C FE	7,904,000	7,588,926	10/20/2034
482739-AH-2	KVK 2013-1A CR		1.A	9,930,313	9,949,106	01/15/2028
48275E-AC-0	KREF 2022-FL3 AS		1.A FE	2,968,733	2,933,278	02/17/2039
48275E-AE-6	KREF 2022-FL3 B		1.D FE	15,414,918	15,850,000	02/15/2039
48275E-AG-1	KREF 2022-FL3 C		1.G	13,474,338	14,150,000	02/15/2039
48275R-AC-1	KREF 2021-FL2 AS		1.A FE	2,846,544	2,877,363	02/15/2039
48275R-AE-7	KREF 2021-FL2 B		1.D	519,865	523,870	02/15/2039
48275R-AG-2	KREF 2021-FL2 C		1.G FE	4,638,289	4,950,000	02/15/2039
50188Y-AJ-3	LCM 24 CR		1.F	5,570,462	5,700,000	03/20/2030
50190F-AE-1	LCCM 2021-FL3 B		1.D	1,082,627	1,083,088	11/15/2038
50190F-AG-6	LCCM 2021-FL3 C		1.G FE	2,123,568	2,250,251	11/15/2038
50202K-AG-1	LCCM 2021-FL2 C		1.G	6,891,519	7,423,327	12/15/2038
50202K-AJ-5	LCCM 2021-FL2 D		2.B FE	6,094,783	6,594,181	12/15/2038
51080D-AG-0	THLLS 2019-1A CR		1.G FE	4,276,508	4,500,000	04/15/2033
53946C-AE-9	LNCR 2021-CRE4 C		1.E FE	5,830,656	6,000,000	07/15/2035
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	19,560,981	18,640,572	05/15/2036
53946J-AE-4	LNCR 2019-CRE2 B		1.A FE	4,551,820	4,480,300	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1.C	10,168,717	10,517,010	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B		1.B FE	5,182,494	4,400,084	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1.F FE	9,444,243	9,308,341	05/15/2028
53946P-AJ-9	LNCR 2022-CRE7 D		2.B FE	20,817,146	22,150,000	01/17/2037
53947D-AE-6	LNCR 2019-CRE3 B		1.A FE	1,260,000	1,234,805	04/15/2034
53947D-AG-1	LNCR 2019-CRE3 C		1.C	5,130,000	5,104,008	04/15/2034
53947X-AE-2	LNCR 2021-CRE5 AS		1.A FE	3,459,990	3,443,175	07/15/2036
53947X-AG-7	LNCR 2021-CRE5 B		1.D FE	2,370,200	2,500,000	06/15/2036
53947X-AJ-1	LNCR 2021-CRE5 C		1.G FE	2,710,575	2,859,679	05/16/2038
53947X-AL-6	LNCR 2021-CRE5 D		2.B FE	12,696,733	13,311,008	06/15/2036
53948H-AC-0	LNCR 2021-CRE6 AS		1.A	3,702,878	3,694,472	11/15/2038
53948H-AG-1	LNCR 2021-CRE6 C		1.G FE	5,955,538	6,250,000	11/15/2038
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	9,449,006	10,800,684	11/15/2038
55283T-AC-2	MF1 2021-FL6 AS		1.A	5,750,188	5,685,578	07/16/2036

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
55284J-AE-9	MF1 2022-FL8 B		1.D FE	6,757,163	7,000,000	02/19/2037
55284J-AG-4	MF1 2022-FL8 C		1.G FE	6,708,534	7,000,000	02/19/2037
55285B-AC-9	MF1 2022-FL10 AS		1.A FE	56,602,539	56,745,082	09/19/2037
55285B-AE-5	MF1 2022-FL10 B		1.D	14,033,978	13,914,160	09/19/2037
55285B-AG-0	MF1 2022-FL10 C		1.G FE	12,926,329	12,921,820	09/19/2037
55821U-AE-4	MDPK 2021-48A C		1.F	4,054,068	4,100,000	04/19/2033
55821U-AG-9	MDPK 2021-48A D		2.C FE	4,915,135	5,000,000	04/19/2033
55955K-AE-4	MAGNE 2021-29A C		1.F FE	1,995,195	2,050,000	01/15/2034
55955K-AG-9	MAGNE 2021-29A D		2.C FE	4,604,435	4,700,000	01/15/2034
56576Q-AQ-1	MCLO 2013-5A A2R		1.A FE	252,374	249,815	11/21/2027
64132D-AN-8	NEUB 2019-32A CR		1.F FE	1,756,858	1,800,000	01/19/2032
64132D-AQ-1	NEUB 2019-32A DR		2.C FE	4,834,660	5,000,000	01/19/2032
64134J-AE-3	NEUB 2021-40A C		1.F FE	1,956,780	2,000,000	04/15/2033
64134J-AG-8	NEUB 2021-40A D		2.C FE	968,968	1,000,000	04/15/2033
65251P-AY-9	NSLP 2014-1A AR		1.A FE	44,978,935	45,343,588	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	14,162,817	14,500,000	04/25/2031
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	10,965,740	11,065,462	04/29/2030
66858C-AE-7	WOODS 2018-12BA B		1.B	1,943,200	1,859,330	06/15/2031
66860C-AE-3	WOODS 2018-14BA B		1.C FE	27,065,500	24,599,619	11/13/2031
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	15,716,260	15,800,000	07/20/2029
67400F-AC-5	OAKCL 2018-1A A1B		1.A FE	4,933,115	5,000,000	10/20/2030
67578F-AE-7	OCT49 2020-5A C		1.F	2,917,209	3,000,000	01/15/2033
67578F-AG-2	OCT49 2020-5A D		2.C	2,372,705	2,400,000	01/15/2033
69120E-AA-7	OR 2023-10A A		1.A FE	40,522,965	41,000,000	04/20/2035
69120E-AC-3	OR 2023-10A B		1.C FE	7,027,818	7,000,000	04/20/2035
69120H-AA-0	OR 2023-11A A1T		1.A FE	58,536,867	59,250,000	05/15/2035
69120H-AC-6	OR 2023-11A B		1.C FE	6,962,921	7,000,000	05/15/2035
69122D-AA-7	OR 2019-1A A		1.A	44,094,884	44,239,073	05/20/2031
69290L-AE-7	PFP 2021-7 B		1.A FE	861,729	857,992	04/14/2038
69290L-AG-2	PFP 2021-7 C		1.C FE	9,061,745	9,509,122	04/14/2038
69290L-AJ-6	PFP 2021-7 D		1.F FE	6,862,500	7,349,633	04/14/2038
69290L-AL-1	PFP 2021-7 E		2.B FE	1,223,569	1,299,935	04/14/2038
69291Q-AA-3	PFP 2022-9 A		1.A	10,472,574	10,347,827	08/19/2035
69291Q-AE-5	PFP 2022-9 B		1.D	27,490,967	27,872,636	08/19/2035
69701C-AG-5	PSTAT 2022-1A C		2.B FE	5,305,434	5,600,000	04/15/2030
69701Y-AE-2	PSTAT 2021-1A B		1.C FE	2,622,498	2,650,000	04/20/2029
69701Y-AG-7	PSTAT 2021-1A C		1.G	1,654,264	1,650,000	04/20/2029
69702B-AG-6	PSTAT 2021-3A C		2.B FE	5,109,172	5,200,000	07/20/2029
69702D-AG-2	PSTAT 2021-2A C		2.A FE	3,205,001	3,250,000	05/20/2029
701631-AC-7	PARLI 2021-2A C		1.F FE	2,383,375	2,500,000	08/20/2032
76243N-AE-6	RIAL 2022-FL8 B		1.D FE	3,298,589	3,500,000	01/19/2037
76243N-AG-1	RIAL 2022-FL8 C		1.G	14,606,115	15,500,000	01/19/2037
78485K-AJ-4	STWD 2022-FL3 C		1.G	12,268,785	13,250,000	11/15/2038
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	6,565,287	6,571,818	07/15/2038
78485W-AE-9	STWD 2019-FL1 B		1.C	2,314,803	2,430,280	07/15/2038
78485W-AG-4	STWD 2019-FL1 C		1.F FE	11,973,156	12,865,793	07/15/2038
78485W-AJ-8	STWD 2019-FL1 D		2.A FE	1,776,692	1,906,469	07/15/2038
78486B-AJ-3	STWD 2021-FL2 D		2.B FE	1,257,755	1,500,000	04/18/2038
78486B-AL-8	STWD 2021-FL2 E		2.C FE	1,061,135	1,275,000	04/18/2038
85815C-AC-3	STCR 2018-1A B		1.B	7,324,500	7,500,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.B FE	4,910,500	5,000,000	04/21/2031
87276V-AE-5	TRTX 2019-FL3 B		1.A	287,048	273,310	10/15/2034
87276V-AG-0	TRTX 2019-FL3 C		1.C FE	9,904,799	10,291,469	09/15/2034
88576N-AJ-7	HENDR 07-1A		1.A FE	414,549	415,012	03/15/2042
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	24,362,800	24,500,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.B FE	19,404,450	19,500,000	04/15/2027
92915U-AN-4	VOYA 2017-2A BR		1.F FE	5,268,476	5,300,000	06/15/2030
92915U-AQ-7	VOYA 2017-2A CR		2.B FE	2,880,825	3,000,000	06/15/2030
929342-AB-9	WMRK 2022-WMRK B		1.A	24,968,450	24,821,995	11/15/2035
92978J-AH-6	WSLT 2006-1 B		1.C FE	202,776	153,582	04/25/2040
94949F-AC-7	WELF 2022-2A A2		1.A	14,285,411	14,250,000	10/18/2035
94949F-AE-3	WELF 2022-2A B		1.C	34,034,000	34,000,000	10/18/2035
94949L-AN-0	WELF 2016-2A A2R		1.A FE	4,977,500	5,000,000	10/20/2028
979888-AU-8	WDMNT 2018-4A BR		1.C FE	15,643,799	16,500,000	04/20/2034
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	53,292,870	54,000,000	04/20/2032
97988W-AJ-0	WDMNT 2020-7A C		1.F FE	1,959,338	2,000,000	01/15/2032
98955R-AF-6	OR 2019-2A ALR		1.A FE	3,835,049	3,774,471	04/20/2033
BGH7F7-TD-0	PROJECT POMEGRANATE		1.G PL	6,138,425	6,138,425	09/15/2026
BGH7F7-VB-1	PROJECT POMEGRANATE		1.G PL	4,128,789	4,523,050	09/15/2026
3134GV-5K-0	FHLMC 2.22 07/40-01/21 (QB)		1.A	106,735,676	169,461,223	07/13/2040
35563C-AA-6	FMMHR 2015-R1 1A		1.A	90,823,180	132,524,767	11/25/2055
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		1.G PL	129,015,016	142,589,541	10/01/2045
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		2.B FE	111,265,440	156,000,000	07/15/2039
87342R-AC-8	BELL 2016-1A A23		2.B FE	110,728,367	114,725,777	05/25/2046
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,961,502,089	3,171,523,294	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				4,068,507,627	4,424,700,068	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
BGH0T9-7N-8	MAX BROADCAST GROUP - TLA		6.	1,543,136	1,010,055	12/31/2023
BGH313-A5-0	SANTA MARIA REFINING CO. TLA		6.	1,415,366	1,415,366	12/31/2023
BGH313-EE-7	SANTA MARIA REFINING CO. TLC		6.	983,793	983,793	12/31/2023
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		4.B FE	4,573,219	4,532,689	12/11/2024
BGH5NM-99-3	24/7 INTOUCH 1L TL CL		4.B FE	1,362,845	1,364,099	08/20/2025
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		5.B GI	3,390,744	3,430,691	05/20/2027
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B	3,940,786	3,898,374	07/12/2025
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		5.B GI	23,269,932	24,928,018	10/04/2026
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL		5.B GI	1,542,642	1,650,863	10/19/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		5.B GI	6,572,454	7,081,432	10/20/2025
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL		5.B GI	3,655,884	3,919,610	10/19/2026
BGH6EB-G2-2	WIRB WCG (DA VINCI) 1L TL CL		4.B	970,410	978,507	01/08/2027
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		5.A	26,303,176	26,322,856	01/27/2027
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		5.A	7,893,827	7,898,766	02/28/2028
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		5.A	5,608,482	5,675,956	02/28/2028
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		4.A	282,398	282,336	06/17/2027
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		4.C	4,577,848	4,594,580	10/05/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C	32,736,605	32,735,510	10/29/2027
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		4.C	4,141,030	4,181,106	10/29/2027
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		4.B PL	32,020,200	32,012,989	10/29/2027
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		4.B PL	1,866,761	1,871,112	11/12/2027
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	109,809,078	108,244,849	11/10/2027
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		4.B FE	2,889,338	2,893,883	11/25/2027
BGH6YV-TD-8	SYNDIGO 1L TL CL		4.C FE	1,103	1,180	12/10/2027
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		4.B FE	32,887,417	32,592,764	12/16/2027
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		4.C FE	3,759,282	4,203,250	01/15/2028
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		4.C FE	969,524	972,500	12/22/2026
BGH71R-WP-0	MB2 1L TL CL		4.B PL	2,930,546	2,928,016	01/29/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		3.A PL	8,898,562	8,964,448	01/29/2027
BGH736-PL-1	FRANCHISE 1L TL		4.B FE	18,731,352	20,220,957	03/10/2026

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
BGH745-KW-3	CCRR PARENT INC 1L TLB CL		4.B FE	4,714,491	4,906,255	03/03/2028
BGH75F-FZ-9	FIRST BRANDS 1L TLB CL		4.A	3,199,778	3,234,827	03/30/2027
BGH76P-HQ-4	HIGHTOWER 1L TL CL		4.C	7,102,544	7,063,703	04/21/2028
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		4.B FE	150,794	170,149	04/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		4.A FE	32,343	36,650	04/28/2028
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		5.A	43,521,128	50,171,452	04/29/2028
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		3.C FE	5,087,182	5,452,604	06/04/2026
BGH79X-BE-7	ARCLINE(FAIRBANKS)1L TL CL		4.B	38,095,901	38,171,126	06/14/2028
BGH7B8-P6-1	CENGAGE LEARNING INC 1L TLB CL		4.B FE	3,175,047	3,185,000	07/14/2026
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		4.B FE	164,233	165,556	07/28/2028
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		4.B FE	9,416,463	9,598,569	07/29/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		4.B FE	893,186	913,161	01/15/2027
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		4.B FE	37,575,836	37,284,802	07/28/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		4.B PL	10,747,845	10,793,982	01/29/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4.B FE	4,295,762	4,275,662	10/08/2028
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B	6,982,999	7,027,117	12/13/2028
BGH7M8-KW-7	SECRETARIAT 1L DDTL CL FUNDED		4.B	1,112,096	1,123,330	12/29/2028
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		4.C	8,378,835	8,243,801	12/22/2026
1829999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				534,174,201	543,608,301	XXX
1909999999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				534,174,201	543,608,301	XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				851,619,572	988,852,846	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				240,820,227	249,817,685	XXX
2439999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities				14,575,712	14,516,447	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				3,124,775,859	3,404,173,294	XXX
2479999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				534,174,201	543,608,301	XXX
2509999999 - Bonds - Total Bonds - Subtotals - Total Bonds				4,765,965,571	5,200,968,574	XXX
9999999999 Totals				4,765,965,571	5,200,968,574	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ (1,002,579,976) — Book/Adjusted Carrying Value $ (1,079,061,328)
2. Average balance for the year to date — Fair Value $ 5,267,255,559 — Book/Adjusted Carrying Value $ 5,740,499,238

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
CitiBank, N.A. New York, NY		0.024	4,525,125		668,591,720	947,236,158	714,227,613	XXX
Bank of America New York, NY					1,364,198	1,374,523	1,846,419	XXX
Bank of New York Mellon New York, NY					20,192,622	5,875,877	6,105,106	XXX
UMB Bank Kansas City, MO					(808,182)	(5,459,845)	152,288	XXX
Wells Fargo Sioux Falls, SD		0.021	109,633		(221,358,613)	(223,464,117)	(221,871,594)	XXX
0199998 Deposits in 4 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX			235,291	247,301	241,006	XXX
0199999 Total Open Depositories	XXX	XXX	4,634,758	0	468,217,036	725,809,897	500,700,837	XXX
0399999 Total Cash on Deposit	XXX	XXX	4,634,758	0	468,217,036	725,809,897	500,700,837	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	4,634,758	0	468,217,036	725,809,897	500,700,837	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
XXX	FHLBDN 0.0 10/02/2019		09/29/2023	5.202	10/02/2023	249,963,890		72,223
XXX	FHLBDN 0.0 10/13/2023		09/27/2023	5.282	10/13/2023	49,912,167		29,278
XXX	B 0.0 10/12/2023		09/21/2023	5.286	10/12/2023	149,758,458		219,583
XXX	B 0.00 10/03/2023		09/12/2023	5.276	10/03/2023	199,941,556		555,223
XXX	B 0.00 10/17/2023		09/28/2023	5.298	10/17/2023	264,378,270		268,299
XXX	B 0.0 10/24/2023		09/27/2023	5.304	10/24/2023	199,324,950		117,400
0019999999 - Bonds - U.S. Governments - Issuer Obligations						1,113,279,291	0	1,262,006
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Government Bonds						1,113,279,291	0	1,262,006
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,113,279,291	0	1,262,006
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						1,113,279,291	0	1,262,006
Other Cash Equivalents								
XXX	STATE ST INST TR PL MM PREM		08/15/2023			46,000,000		
8509999999 - Other Cash Equivalents						46,000,000	0	0
8609999999 Total Cash Equivalents						1,159,279,291	0	1,262,006